

## Interest Rates Daily MTM Report

Daily summary for: 24/01/2012

| Contract Details                      | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|---------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| CF CA On 30/03/2012 Can-Do Future     |        |            | 0.21870   | 0.19280      |                   |            | 0.00        | 0                | 100,000        |
| <b>Total CF CANDO CAAN Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| <b>Total For CF CANDO CAAN</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| CF CA On 30/03/2012 Can-Do Future     |        |            | 0.10450   | 0.12250      |                   |            | 0.00        | 0                | 100,000        |
| <b>Total CF CANDO CAAO Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| <b>Total For CF CANDO CAAO</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| CF CA On 31/01/2012 Can-Do Future     |        |            | 0.00310   | 0.07650      |                   |            | 0.00        | 0                | 12,500         |
| <b>Total CF CANDO CAAS Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,500</b>  |
| <b>Total For CF CANDO CAAS</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,500</b>  |
| CF CA On 29/02/2012 Can-Do Future     |        |            | 0.12930   | 0.10810      |                   |            | 0.00        | 0                | 12,500         |
| <b>Total CF CANDO CAAT Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,500</b>  |
| <b>Total For CF CANDO CAAT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,500</b>  |
| CF CA On 31/01/2012 Can-Do Future     |        |            | 0.00250   | 0.00920      |                   |            | 0.00        | 0                | 19,481         |
| <b>Total CF CANDO CAAU Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,481</b>  |
| <b>Total For CF CANDO CAAU</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,481</b>  |
| CF CA On 29/02/2012 Can-Do Future     |        |            | 0.04030   | 0.05880      |                   |            | 0.00        | 0                | 12,987         |
| <b>Total CF CANDO CAAV Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,987</b>  |
| <b>Total For CF CANDO CAAV</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,987</b>  |
| <b>Total for Can-Do Future</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>257,468</b> |
| ES18 On 20/04/2018 Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |

| Contract Details                        | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ES18 Future</b>                |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23 On 25/01/2023 Price Contribution   |        |            | 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>      |
| ES26 On 02/04/2026 Price Contribution   |        |            | 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>      |
| ES33 On 15/09/2033 Price Contribution   |        |            | 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>      |
| R157 On 15/09/2015 Price Contribution   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R157 Future</b>                |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R157</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157/F On 15/09/2015 Price Contribution |        |            | 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/F On 15/09/2015 Price Contribution |        |            | 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    |                   |            | 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/F On 21/12/2026 Price Contribution |        |            | 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/F On 21/12/2026 Price Contribution |        |            | 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/F On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| R189 On 01/04/2013 Price Contribution   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R189 Future</b>                |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R189</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 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    |                   |            | 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/F On 22/12/2014 Price Contribution |        |            | 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    |                   |            | 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>      |
| R203 On 15/09/2017 Price Contribution   |        |            | 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/F On 15/09/2017 Price Contribution |        |            | 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>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 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/F On 15/01/2020 Price Contribution |        |            | 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/F On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| R206 On 15/01/2014 Price Contribution   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R206 Future</b>                |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R206</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 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/F On 15/01/2020 Price Contribution |        |            | 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>      |
| R207/F On 15/01/2020 Price Contribution |        |            | 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    |                   |            | 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/F On 31/03/2021 Price Contribution |        |            | 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/F On 31/03/2021 Price Contribution |        |            | 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/F On 31/03/2021 Price Contribution |        |            | 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      |                   |            | 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/F On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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/F On 31/03/2036 Price Contribution |        |            | 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/F On 31/03/2036 Price Contribution |        |            | 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/F On 31/03/2036 Price Contribution |        |            | 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    |                   |            | 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    |                   |            | 0.00        | 0                | 0             |
| <b>Total R211 Future</b>                |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000    |                   |            | 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    |                   |            | 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/F On 28/02/2031 Price Contribution |        |            | 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    |                   |            | 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/F On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details                    |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| R157                                | On | 02/02/2012 | Bond Future |        |            | 6.65200   | 6.67300      |                   | 3.15       |  | 0.00        | 0                | 10,961        |
| R157                                | On | 03/05/2012 | Bond Future |        |            | 6.73700   | 6.76000      |                   | 3.27       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/08/2012 | Bond Future |        |            | 6.78800   | 6.81200      |                   | 3.87       |  | 0.00        | 0                | 0             |
| R157                                | On | 01/11/2012 | Bond Future |        |            | 6.83400   | 6.86100      |                   | 4.02       |  | 0.00        | 0                | 0             |
| <b>Total R157 Future</b>            |    |            |             |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,961</b> |
| R157                                | On | 02/02/2012 | Bond Future | 8.50   | Call       |           | 6,308.00000  | 6,383,000         | 3.28       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 8.50   | Put        |           | 0.00000      | 0,000             | 3.28       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 8.55   | Call       |           | 6,474.00000  | 6,549,000         | 3.28       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 8.55   | Put        |           | 0.00000      | 0,000             | 3.28       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 8.45   | Call       |           | 6,141.00000  | 6,216,000         | 3.28       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 8.45   | Put        |           | 0.00000      | 0,000             | 3.28       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 6.55   | Call       |           | 98.00000     | 107,000           | 3.11       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 6.55   | Put        |           | 538.00000    | 472,000           | 3.11       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 6.00   | Put        |           | 2,434.00000  | 2,359,000         | 3.00       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 6.00   | Call       |           | 0.00000      | 0,000             | 3.00       |  | 0.00        | 0                | 130           |
| R157                                | On | 02/02/2012 | Bond Future | 7.05   | Call       |           | 1,342.00000  | 1,415,000         | 3.19       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 7.05   | Put        |           | 5.00000      | 3,000             | 3.19       |  | 0.00        | 0                | 130           |
| R157                                | On | 02/02/2012 | Bond Future | 6.25   | Put        |           | 1,524.00000  | 1,449,000         | 3.05       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 6.25   | Call       |           | 2.00000      | 2,000             | 3.05       |  | 0.00        | 0                | 3,960         |
| R157                                | On | 02/02/2012 | Bond Future | 6.45   | Put        |           | 834.00000    | 762,000           | 3.09       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 6.45   | Call       |           | 34.00000     | 37,000            | 3.09       |  | 0.00        | 0                | 1,320         |
| R157                                | On | 02/02/2012 | Bond Future | 6.65   | Call       |           | 223.00000    | 245,000           | 3.13       |  | 0.00        | 0                | 0             |
| R157                                | On | 02/02/2012 | Bond Future | 6.65   | Put        |           | 305.00000    | 252,000           | 3.13       |  | 0.00        | 0                | 1,320         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157                     | On | 02/02/2012 | Bond Future | 7.20   | Call       |           | 1,864.00000  | 1,939,000         | 3.20       | 0.00        | 0                | 0             |
| R157                     | On | 02/02/2012 | Bond Future | 7.20   | Put        |           | 0.00000      | 0,000             | 3.20       | 0.00        | 0                | 3,960         |
| R157                     | On | 03/05/2012 | Bond Future | 8.25   | Call       |           | 4,830.00000  | 4,905,000         | 3.54       | 0.00        | 0                | 0             |
| R157                     | On | 03/05/2012 | Bond Future | 8.25   | Put        |           | 12.00000     | 10,000            | 3.54       | 0.00        | 0                | 0             |
| R157                     | On | 03/05/2012 | Bond Future | 8.30   | Call       |           | 4,986.00000  | 5,061,000         | 3.54       | 0.00        | 0                | 0             |
| R157                     | On | 03/05/2012 | Bond Future | 8.30   | Put        |           | 10.00000     | 9,000             | 3.54       | 0.00        | 0                | 0             |
| R157                     | On | 03/05/2012 | Bond Future | 8.20   | Call       |           | 4,675.00000  | 4,750,000         | 3.54       | 0.00        | 0                | 0             |
| R157                     | On | 03/05/2012 | Bond Future | 8.20   | Put        |           | 14.00000     | 13,000            | 3.54       | 0.00        | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 8.00   | Call       |           | 3,907.00000  | 3,966,000         | 4.18       | 0.00        | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 8.00   | Put        |           | 328.00000    | 313,000           | 4.18       | 0.00        | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 8.05   | Call       |           | 4,030.00000  | 4,090,000         | 4.18       | 0.00        | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 8.05   | Put        |           | 303.00000    | 289,000           | 4.18       | 0.00        | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 7.95   | Call       |           | 3,785.00000  | 3,843,000         | 4.18       | 0.00        | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 7.95   | Put        |           | 353.00000    | 338,000           | 4.18       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 7.00   | Call       |           | 1,879.00000  | 1,918,000         | 4.02       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 7.00   | Put        |           | 1,487.00000  | 1,450,000         | 4.02       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 7.05   | Call       |           | 1,963.00000  | 2,003,000         | 4.04       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 7.05   | Put        |           | 1,431.00000  | 1,394,000         | 4.04       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 6.95   | Call       |           | 1,802.00000  | 1,840,000         | 4.01       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 6.95   | Put        |           | 1,551.00000  | 1,513,000         | 4.01       | 0.00        | 0                | 0             |
| <b>Total R157 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,820</b> |
| <b>Total For R157</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>21,781</b> |
| R186                     | On | 02/02/2012 | Bond Future |        |            | 8.31000   | 8.33100      |                   | 12.01      | 0.00        | 0                | 29,275        |
| R186                     | On | 03/05/2012 | Bond Future |        |            | 8.39100   | 8.41300      |                   | 12.20      | 0.00        | 0                | 142           |
| R186                     | On | 02/08/2012 | Bond Future |        |            | 8.46100   | 8.48300      |                   | 14.05      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------------|------------------|---------------|
| R186                     | On | 01/11/2012 | Bond Future |        |            | 8.52700   | 8.55000       |                   | 14.36      | 0.00        | 0                | 0             |
| <b>Total R186 Future</b> |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>29,417</b> |
| R186                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 6,140.00000   | 6,338,000         | 12.35      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 4.00000       | 1,000             | 12.35      | 0.00        | 0                | 100           |
| R186                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 6,578.00000   | 6,778,000         | 12.38      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 2.00000       | 1,000             | 12.38      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 5,701.00000   | 5,897,000         | 12.32      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 7.00000       | 3,000             | 12.32      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 7.75   | Put        |           | 5,735.00000   | 5,533,000         | 11.50      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 7.75   | Call       |           | 5.00000       | 4,000             | 11.50      | 0.00        | 0                | 6,000         |
| R186                     | On | 02/02/2012 | Bond Future | 6.75   | Put        |           | 16,556.00000  | 16,356,000        | 11.33      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 6.75   | Call       |           | 0.00000       | 0,000             | 11.33      | 0.00        | 0                | 6,000         |
| R186                     | On | 02/02/2012 | Bond Future | 8.00   | Put        |           | 3,308.00000   | 3,106,000         | 11.67      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 8.00   | Call       |           | 91.00000      | 90,000            | 11.67      | 0.00        | 0                | 100           |
| R186                     | On | 02/02/2012 | Bond Future | 13.25  | Put        |           | 0.00000       | 0,000             | 12.69      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 13.25  | Call       |           | 35,985.00000  | 36,186,000        | 12.69      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 98.00  | Call       |           | 107,760.00000 | 107,960,000       | 12.69      | 0.00        | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 98.00  | Put        |           | 0.00000       | 0,000             | 12.69      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 9.00   | Call       |           | 6,475.00000   | 6,621,000         | 12.58      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 9.00   | Put        |           | 1,168.00000   | 1,108,000         | 12.58      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 9.05   | Call       |           | 6,809.00000   | 6,958,000         | 12.62      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 9.05   | Put        |           | 1,066.00000   | 1,009,000         | 12.62      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 8.95   | Call       |           | 6,147.00000   | 6,289,000         | 12.54      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 8.95   | Put        |           | 1,278.00000   | 1,214,000         | 12.54      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 7.90   | Put        |           | 6,150.00000   | 5,988,000         | 11.82      | 0.00        | 0                | 0             |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186                     | On | 03/05/2012 | Bond Future | 7.90   | Call       |           | 1,211.00000  | 1,255,000         | 11.82      | 0.00        | 0                | 2,250         |
| R186                     | On | 03/05/2012 | Bond Future | 8.20   | Put        |           | 4,195.00000  | 4,060,000         | 12.01      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 8.20   | Call       |           | 2,179.00000  | 2,250,000         | 12.01      | 0.00        | 0                | 750           |
| R186                     | On | 03/05/2012 | Bond Future | 8.50   | Call       |           | 3,517.00000  | 3,617,000         | 12.20      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 8.50   | Put        |           | 2,708.00000  | 2,602,000         | 12.20      | 0.00        | 0                | 750           |
| R186                     | On | 03/05/2012 | Bond Future | 8.85   | Call       |           | 5,510.00000  | 5,643,000         | 12.47      | 0.00        | 0                | 0             |
| R186                     | On | 03/05/2012 | Bond Future | 8.85   | Put        |           | 1,525.00000  | 1,453,000         | 12.47      | 0.00        | 0                | 2,250         |
| R186                     | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 6,142.00000  | 6,252,000         | 14.34      | 0.00        | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 3,728.00000  | 3,636,000         | 14.34      | 0.00        | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 6,412.00000  | 6,524,000         | 14.40      | 0.00        | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 3,554.00000  | 3,463,000         | 14.40      | 0.00        | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 5,877.00000  | 5,983,000         | 14.28      | 0.00        | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 3,909.00000  | 3,813,000         | 14.28      | 0.00        | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.75   | Call       |           | 6,926.00000  | 7,034,000         | 14.36      | 0.00        | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.75   | Put        |           | 5,143.00000  | 5,043,000         | 14.36      | 0.00        | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.80   | Call       |           | 7,182.00000  | 7,293,000         | 14.42      | 0.00        | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.80   | Put        |           | 4,959.00000  | 4,862,000         | 14.42      | 0.00        | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.70   | Call       |           | 6,686.00000  | 6,792,000         | 14.33      | 0.00        | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.70   | Put        |           | 5,345.00000  | 5,243,000         | 14.33      | 0.00        | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,200</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>47,617</b> |
| R189                     | On | 02/02/2012 | Bond Future |        |            | 218.92897 | 218.92717    |                   |            | 0.00        | 0                | 0             |
| <b>Total R189 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R189                     | On | 02/02/2012 | Bond Future | 218.00 | Call       |           | 927.00000    | 929,000           |            | 0.00        | 0                | 0             |
| R189                     | On | 02/02/2012 | Bond Future | 218.00 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R189                     | On | 02/02/2012 | Bond Future | 218.05 | Call       |           | 877.00000    | 879,000           |            | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R189                     | On | 02/02/2012 | Bond Future | 218.05 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R189                     | On | 02/02/2012 | Bond Future | 217.95 | Call       |           | 977.00000    | 979,000           |            | 0.00        | 0                | 0             |
| R189                     | On | 02/02/2012 | Bond Future | 217.95 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R189 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R189</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197                     | On | 02/02/2012 | Bond Future |        |            | 248.08887 | 247.84336    |                   |            | 0.00        | 0                | 965           |
| <b>Total R197 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>965</b>    |
| R197                     | On | 02/02/2012 | Bond Future | 237.00 | Call       |           | 10,843.00000 | 11,089,000        |            | 0.00        | 0                | 0             |
| R197                     | On | 02/02/2012 | Bond Future | 237.00 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 02/02/2012 | Bond Future | 237.05 | Call       |           | 10,793.00000 | 11,039,000        |            | 0.00        | 0                | 0             |
| R197                     | On | 02/02/2012 | Bond Future | 237.05 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 02/02/2012 | Bond Future | 236.95 | Call       |           | 10,893.00000 | 11,139,000        |            | 0.00        | 0                | 0             |
| R197                     | On | 02/02/2012 | Bond Future | 236.95 | Put        |           | 0.00000      | 0,000             |            | 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>965</b>    |
| R201                     | On | 02/02/2012 | Bond Future |        |            | 6.20300   | 6.22300      |                   | 2.53       | 0.00        | 0                | 3,124         |
| R201                     | On | 03/05/2012 | Bond Future |        |            | 6.25600   | 6.27900      |                   | 2.62       | 0.00        | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future |        |            | 6.26500   | 6.29000      |                   | 3.13       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future |        |            | 6.25200   | 6.28000      |                   | 3.25       | 0.00        | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,124</b>  |
| R201                     | On | 02/02/2012 | Bond Future | 8.25   | Call       |           | 5,296.00000  | 5,350,000         | 2.61       | 0.00        | 0                | 0             |
| R201                     | On | 02/02/2012 | Bond Future | 8.25   | Put        |           | 0.00000      | 0,000             | 2.61       | 0.00        | 0                | 0             |
| R201                     | On | 02/02/2012 | Bond Future | 8.30   | Call       |           | 5,423.00000  | 5,477,000         | 2.61       | 0.00        | 0                | 0             |
| R201                     | On | 02/02/2012 | Bond Future | 8.30   | Put        |           | 0.00000      | 0,000             | 2.61       | 0.00        | 0                | 0             |
| R201                     | On | 02/02/2012 | Bond Future | 8.20   | Call       |           | 5,170.00000  | 5,224,000         | 2.61       | 0.00        | 0                | 0             |
| R201                     | On | 02/02/2012 | Bond Future | 8.20   | Put        |           | 0.00000      | 0,000             | 2.61       | 0.00        | 0                | 0             |
| R201                     | On | 03/05/2012 | Bond Future | 7.75   | Call       |           | 3,565.00000  | 3,621,000         | 2.83       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R201                     | On | 03/05/2012 | Bond Future | 7.75   | Put        |           | 8.00000      | 7,000             | 2.83       | 0.00        | 0                | 0             |
| R201                     | On | 03/05/2012 | Bond Future | 7.80   | Call       |           | 3,682.00000  | 3,738,000         | 2.83       | 0.00        | 0                | 0             |
| R201                     | On | 03/05/2012 | Bond Future | 7.80   | Put        |           | 6.00000      | 5,000             | 2.83       | 0.00        | 0                | 0             |
| R201                     | On | 03/05/2012 | Bond Future | 7.70   | Call       |           | 3,448.00000  | 3,504,000         | 2.83       | 0.00        | 0                | 0             |
| R201                     | On | 03/05/2012 | Bond Future | 7.70   | Put        |           | 9.00000      | 8,000             | 2.83       | 0.00        | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.50   | Call       |           | 2,876.00000  | 2,922,000         | 3.39       | 0.00        | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.50   | Put        |           | 202.00000    | 191,000           | 3.39       | 0.00        | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.55   | Call       |           | 2,968.00000  | 3,015,000         | 3.39       | 0.00        | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.55   | Put        |           | 185.00000    | 176,000           | 3.39       | 0.00        | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.45   | Call       |           | 2,784.00000  | 2,830,000         | 3.39       | 0.00        | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.45   | Put        |           | 218.00000    | 208,000           | 3.39       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.50   | Call       |           | 1,504.00000  | 1,534,000         | 3.35       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.50   | Put        |           | 1,061.00000  | 1,034,000         | 3.35       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.55   | Call       |           | 1,566.00000  | 1,597,000         | 3.37       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.55   | Put        |           | 1,022.00000  | 996,000           | 3.37       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.45   | Call       |           | 1,442.00000  | 1,471,000         | 3.33       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.45   | Put        |           | 1,099.00000  | 1,071,000         | 3.33       | 0.00        | 0                | 0             |
| <b>Total R201 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,124</b>  |
| R202                     | On | 02/02/2012 | Bond Future |        |            | 186.89659 | 186.88236    |                   |            | 0.00        | 0                | 36,743        |
| <b>Total R202 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,743</b> |
| R202                     | On | 02/02/2012 | Bond Future | 177.00 | Call       |           | 9,882.00000  | 9,897,000         |            | 0.00        | 0                | 0             |
| R202                     | On | 02/02/2012 | Bond Future | 177.00 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R202                     | On | 02/02/2012 | Bond Future | 177.05 | Call       |           | 9,832.00000  | 9,847,000         |            | 0.00        | 0                | 0             |
| R202                     | On | 02/02/2012 | Bond Future | 177.05 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R202                     | On | 02/02/2012 | Bond Future | 176.95 | Call       |           | 9,932.00000  | 9,947,000         |            | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R202                     | On | 02/02/2012 | Bond Future | 176.95 | Put        |           | 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>36,743</b> |
| R203                     | On | 02/02/2012 | Bond Future |        |            | 7.32200   | 7.37400      |                   | 5.57       | 0.00        | 0                | 3,569         |
| R203                     | On | 03/05/2012 | Bond Future |        |            | 7.41500   | 7.46900      |                   | 5.88       | 0.00        | 0                | 259           |
| R203                     | On | 02/08/2012 | Bond Future |        |            | 7.48700   | 7.54400      |                   | 6.76       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future |        |            | 7.55900   | 7.61900      |                   | 6.80       | 0.00        | 0                | 0             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,828</b>  |
| R203                     | On | 02/02/2012 | Bond Future | 8.75   | Call       |           | 6,141.00000  | 6,382,000         | 5.89       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.75   | Put        |           | 0.00000      | 0,000             | 5.89       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.80   | Call       |           | 6,355.00000  | 6,597,000         | 5.89       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.80   | Put        |           | 0.00000      | 0,000             | 5.89       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.70   | Call       |           | 5,926.00000  | 6,167,000         | 5.89       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.70   | Put        |           | 0.00000      | 0,000             | 5.89       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 6.95   | Put        |           | 1,994.00000  | 1,756,000         | 5.38       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 6.95   | Call       |           | 7.00000      | 10,000            | 5.38       | 0.00        | 0                | 2,640         |
| R203                     | On | 02/02/2012 | Bond Future | 7.20   | Put        |           | 921.00000    | 721,000           | 5.46       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 7.20   | Call       |           | 111.00000    | 152,000           | 5.46       | 0.00        | 0                | 880           |
| R203                     | On | 02/02/2012 | Bond Future | 7.35   | Call       |           | 338.00000    | 440,000           | 5.52       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 7.35   | Put        |           | 449.00000    | 310,000           | 5.52       | 0.00        | 0                | 880           |
| R203                     | On | 02/02/2012 | Bond Future | 7.95   | Call       |           | 2,628.00000  | 2,868,000         | 5.71       | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 7.95   | Put        |           | 1.00000      | 0,000             | 5.71       | 0.00        | 0                | 2,640         |
| R203                     | On | 03/05/2012 | Bond Future | 8.75   | Call       |           | 5,575.00000  | 5,802,000         | 6.36       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 8.75   | Put        |           | 76.00000     | 63,000            | 6.36       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 8.80   | Call       |           | 5,772.00000  | 6,000,000         | 6.36       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 8.80   | Put        |           | 66.00000     | 54,000            | 6.36       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203                     | On | 03/05/2012 | Bond Future | 8.70   | Call       |           | 5,380.00000  | 5,605,000         | 6.36       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 8.70   | Put        |           | 89.00000     | 74,000            | 6.36       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 7.00   | Put        |           | 2,591.00000  | 2,411,000         | 5.72       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 7.00   | Call       |           | 483.00000    | 543,000           | 5.72       | 0.00        | 0                | 4,200         |
| R203                     | On | 03/05/2012 | Bond Future | 7.15   | Put        |           | 2,114.00000  | 1,951,000         | 5.77       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 7.15   | Call       |           | 686.00000    | 763,000           | 5.77       | 0.00        | 0                | 1,400         |
| R203                     | On | 03/05/2012 | Bond Future | 7.45   | Call       |           | 1,246.00000  | 1,362,000         | 5.86       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 7.45   | Put        |           | 1,330.00000  | 1,206,000         | 5.86       | 0.00        | 0                | 1,400         |
| R203                     | On | 03/05/2012 | Bond Future | 7.80   | Call       |           | 2,168.00000  | 2,328,000         | 6.02       | 0.00        | 0                | 0             |
| R203                     | On | 03/05/2012 | Bond Future | 7.80   | Put        |           | 711.00000    | 631,000           | 6.02       | 0.00        | 0                | 4,200         |
| R203                     | On | 02/08/2012 | Bond Future | 8.50   | Call       |           | 4,718.00000  | 4,903,000         | 7.25       | 0.00        | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.50   | Put        |           | 752.00000    | 694,000           | 7.25       | 0.00        | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.55   | Call       |           | 4,872.00000  | 5,060,000         | 7.25       | 0.00        | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.55   | Put        |           | 703.00000    | 649,000           | 7.25       | 0.00        | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.45   | Call       |           | 4,560.00000  | 4,742,000         | 7.23       | 0.00        | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.45   | Put        |           | 796.00000    | 736,000           | 7.23       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.75   | Call       |           | 2,799.00000  | 2,929,000         | 6.95       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.75   | Put        |           | 2,269.00000  | 2,155,000         | 6.95       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.80   | Call       |           | 2,915.00000  | 3,049,000         | 6.98       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.80   | Put        |           | 2,183.00000  | 2,073,000         | 6.98       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.70   | Call       |           | 2,684.00000  | 2,811,000         | 6.92       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.70   | Put        |           | 2,356.00000  | 2,239,000         | 6.92       | 0.00        | 0                | 0             |
| <b>Total R203 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,240</b> |
| <b>Total For R203</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,068</b> |
| R204                     | On | 02/02/2012 | Bond Future |        |            | 7.60700   | 7.64300      |                   | 7.05       | 0.00        | 0                | 3,526         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204                     | On | 03/05/2012 | Bond Future |        |            | 7.69900   | 7.73700      |                   | 7.27       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future |        |            | 7.77600   | 7.81500      |                   | 8.39       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future |        |            | 7.84900   | 7.89000      |                   | 8.51       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,526</b>  |
| R204                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 6,925.00000  | 7,117,000         | 7.46       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             | 7.46       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 7,169.00000  | 7,361,000         | 7.46       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             | 7.46       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 6,680.00000  | 6,873,000         | 7.46       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 1,000             | 7.46       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 7.25   | Put        |           | 2,139.00000  | 1,949,000         | 6.84       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 7.25   | Call       |           | 17.00000     | 19,000            | 6.84       | 0.00        | 0                | 540           |
| R204                     | On | 02/02/2012 | Bond Future | 8.00   | Call       |           | 1,912.00000  | 2,089,000         | 7.15       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 8.00   | Put        |           | 31.00000     | 16,000            | 7.15       | 0.00        | 0                | 540           |
| R204                     | On | 02/02/2012 | Bond Future | 7.50   | Call       |           | 186.00000    | 220,000           | 6.95       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 7.50   | Put        |           | 952.00000    | 794,000           | 6.95       | 0.00        | 0                | 0             |
| R204                     | On | 03/05/2012 | Bond Future | 8.75   | Call       |           | 5,285.00000  | 5,456,000         | 7.81       | 0.00        | 0                | 0             |
| R204                     | On | 03/05/2012 | Bond Future | 8.75   | Put        |           | 231.00000    | 206,000           | 7.81       | 0.00        | 0                | 0             |
| R204                     | On | 03/05/2012 | Bond Future | 8.80   | Call       |           | 5,499.00000  | 5,673,000         | 7.81       | 0.00        | 0                | 0             |
| R204                     | On | 03/05/2012 | Bond Future | 8.80   | Put        |           | 204.00000    | 182,000           | 7.81       | 0.00        | 0                | 0             |
| R204                     | On | 03/05/2012 | Bond Future | 8.70   | Call       |           | 5,069.00000  | 5,239,000         | 7.78       | 0.00        | 0                | 0             |
| R204                     | On | 03/05/2012 | Bond Future | 8.70   | Put        |           | 257.00000    | 231,000           | 7.78       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.50   | Call       |           | 4,573.00000  | 4,706,000         | 8.85       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.50   | Put        |           | 1,236.00000  | 1,174,000         | 8.85       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.55   | Call       |           | 4,746.00000  | 4,882,000         | 8.88       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204                     | On | 02/08/2012 | Bond Future | 8.55   | Put        |           | 1,170.00000  | 1,112,000         | 8.88       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.45   | Call       |           | 4,403.00000  | 4,533,000         | 8.82       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.45   | Put        |           | 1,305.00000  | 1,240,000         | 8.82       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.00   | Call       |           | 3,357.00000  | 3,459,000         | 8.51       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.00   | Put        |           | 2,831.00000  | 2,736,000         | 8.51       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.05   | Call       |           | 3,492.00000  | 3,596,000         | 8.54       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.05   | Put        |           | 2,728.00000  | 2,635,000         | 8.54       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 7.95   | Call       |           | 3,229.00000  | 3,329,000         | 8.49       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 7.95   | Put        |           | 2,941.00000  | 2,844,000         | 8.49       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,080</b>  |
| <b>Total For R204</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,606</b>  |
| R206                     | On | 02/02/2012 | Bond Future |        |            | 6.02300   | 6.03900      |                   | 1.59       | 0.00        | 0                | 300           |
| R206                     | On | 03/05/2012 | Bond Future |        |            | 6.07900   | 6.09700      |                   | 1.67       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future |        |            | 6.06500   | 6.08500      |                   | 1.99       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future |        |            | 5.99200   | 6.01600      |                   | 2.06       | 0.00        | 0                | 0             |
| <b>Total R206 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>300</b>    |
| R206                     | On | 02/02/2012 | Bond Future | 8.00   | Call       |           | 3,516.00000  | 3,545,000         | 1.61       | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 8.00   | Put        |           | 0.00000      | 0,000             | 1.61       | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 8.05   | Call       |           | 3,604.00000  | 3,633,000         | 1.61       | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 8.05   | Put        |           | 0.00000      | 0,000             | 1.61       | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 7.95   | Call       |           | 3,428.00000  | 3,458,000         | 1.61       | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 7.95   | Put        |           | 0.00000      | 0,000             | 1.61       | 0.00        | 0                | 0             |
| R206                     | On | 03/05/2012 | Bond Future | 7.50   | Call       |           | 2,223.00000  | 2,252,000         | 1.75       | 0.00        | 0                | 0             |
| R206                     | On | 03/05/2012 | Bond Future | 7.50   | Put        |           | 3.00000      | 3,000             | 1.75       | 0.00        | 0                | 0             |
| R206                     | On | 03/05/2012 | Bond Future | 7.55   | Call       |           | 2,300.00000  | 2,329,000         | 1.75       | 0.00        | 0                | 0             |
| R206                     | On | 03/05/2012 | Bond Future | 7.55   | Put        |           | 2.00000      | 2,000             | 1.75       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206                     | On | 03/05/2012 | Bond Future | 7.45   | Call       |           | 2,146.00000  | 2,174,000         | 1.75       | 0.00        | 0                | 0             |
| R206                     | On | 03/05/2012 | Bond Future | 7.45   | Put        |           | 4.00000      | 3,000             | 1.75       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.25   | Call       |           | 1,712.00000  | 1,734,000         | 2.12       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.25   | Put        |           | 127.00000    | 121,000           | 2.12       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.30   | Call       |           | 1,769.00000  | 1,792,000         | 2.12       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.30   | Put        |           | 116.00000    | 112,000           | 2.12       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.20   | Call       |           | 1,655.00000  | 1,678,000         | 2.12       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.20   | Put        |           | 137.00000    | 132,000           | 2.12       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.00   | Call       |           | 743.00000    | 756,000           | 2.06       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.00   | Put        |           | 761.00000    | 747,000           | 2.06       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.05   | Call       |           | 775.00000    | 788,000           | 2.07       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.05   | Put        |           | 736.00000    | 721,000           | 2.07       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 5.95   | Call       |           | 714.00000    | 726,000           | 2.06       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 5.95   | Put        |           | 790.00000    | 774,000           | 2.06       | 0.00        | 0                | 0             |
| <b>Total R206 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R206</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>300</b>    |
| R207                     | On | 02/02/2012 | Bond Future |        |            | 7.81600   | 7.85300      |                   | 7.26       | 0.00        | 0                | 43,445        |
| R207                     | On | 03/05/2012 | Bond Future |        |            | 7.90800   | 7.94600      |                   | 8.46       | 0.00        | 0                | 50            |
| R207                     | On | 02/08/2012 | Bond Future |        |            | 7.98600   | 8.02500      |                   | 9.73       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future |        |            | 8.05700   | 8.09800      |                   | 9.95       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>43,495</b> |
| R207                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 6,265.00000  | 6,476,000         | 7.74       | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             | 7.74       | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 6,526.00000  | 6,738,000         | 7.74       | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 1,000             | 7.74       | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 6,003.00000  | 6,214,000         | 7.72       | 0.00        | 0                | 0             |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             | 7.72       | 0.00  | 0                | 0             |
| R207             | On | 02/02/2012 | Bond Future | 7.35   | Put        |           | 2,921.00000  | 2,710,000         | 6.95       | 0.00  | 0                | 0             |
| R207             | On | 02/02/2012 | Bond Future | 7.35   | Call       |           | 2.00000      | 2,000             | 6.95       | 0.00  | 0                | 1,920         |
| R207             | On | 02/02/2012 | Bond Future | 7.65   | Put        |           | 1,257.00000  | 1,068,000         | 7.09       | 0.00  | 0                | 0             |
| R207             | On | 02/02/2012 | Bond Future | 7.65   | Call       |           | 92.00000     | 114,000           | 7.09       | 0.00  | 0                | 640           |
| R207             | On | 02/02/2012 | Bond Future | 7.85   | Call       |           | 452.00000    | 541,000           | 7.19       | 0.00  | 0                | 0             |
| R207             | On | 02/02/2012 | Bond Future | 7.85   | Put        |           | 469.00000    | 347,000           | 7.19       | 0.00  | 0                | 640           |
| R207             | On | 02/02/2012 | Bond Future | 8.50   | Call       |           | 3,599.00000  | 3,810,000         | 7.50       | 0.00  | 0                | 0             |
| R207             | On | 02/02/2012 | Bond Future | 8.50   | Put        |           | 0.00000      | 0,000             | 7.50       | 0.00  | 0                | 1,920         |
| R207             | On | 03/05/2012 | Bond Future | 8.75   | Call       |           | 4,724.00000  | 4,896,000         | 8.88       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 8.75   | Put        |           | 402.00000    | 363,000           | 8.88       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 8.80   | Call       |           | 4,944.00000  | 5,119,000         | 8.91       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 8.80   | Put        |           | 361.00000    | 326,000           | 8.91       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 8.70   | Call       |           | 4,506.00000  | 4,675,000         | 8.85       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 8.70   | Put        |           | 446.00000    | 404,000           | 8.85       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 7.45   | Put        |           | 3,462.00000  | 3,302,000         | 8.20       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 7.45   | Call       |           | 668.00000    | 719,000           | 8.20       | 0.00  | 0                | 2,400         |
| R207             | On | 03/05/2012 | Bond Future | 7.65   | Put        |           | 2,677.00000  | 2,537,000         | 8.29       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 7.65   | Call       |           | 1,022.00000  | 1,092,000         | 8.29       | 0.00  | 0                | 800           |
| R207             | On | 03/05/2012 | Bond Future | 8.00   | Call       |           | 1,896.00000  | 2,002,000         | 8.46       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 8.00   | Put        |           | 1,598.00000  | 1,493,000         | 8.46       | 0.00  | 0                | 800           |
| R207             | On | 03/05/2012 | Bond Future | 8.30   | Call       |           | 2,895.00000  | 3,032,000         | 8.63       | 0.00  | 0                | 0             |
| R207             | On | 03/05/2012 | Bond Future | 8.30   | Put        |           | 961.00000    | 888,000           | 8.63       | 0.00  | 0                | 2,400         |
| R207             | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 5,107.00000  | 5,252,000         | 10.30      | 0.00  | 0                | 0             |
| R207             | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 1,309.00000  | 1,244,000         | 10.30      | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207                     | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 5,294.00000  | 5,442,000         | 10.34      | 0.00        | 0                | 0             |
| R207                     | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 1,241.00000  | 1,179,000         | 10.34      | 0.00        | 0                | 0             |
| R207                     | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 4,922.00000  | 5,065,000         | 10.26      | 0.00        | 0                | 0             |
| R207                     | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 1,379.00000  | 1,313,000         | 10.26      | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.25   | Call       |           | 3,808.00000  | 3,922,000         | 9.95       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.25   | Put        |           | 3,019.00000  | 2,918,000         | 9.95       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.30   | Call       |           | 3,955.00000  | 4,072,000         | 9.98       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.30   | Put        |           | 2,908.00000  | 2,811,000         | 9.98       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.20   | Call       |           | 3,669.00000  | 3,780,000         | 9.93       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.20   | Put        |           | 3,138.00000  | 3,035,000         | 9.93       | 0.00        | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,520</b> |
| <b>Total For R207</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>55,015</b> |
| R208                     | On | 02/02/2012 | Bond Future |        |            | 7.86000   | 7.89100      |                   | 7.65       | 0.00        | 0                | 14,050        |
| R208                     | On | 03/05/2012 | Bond Future |        |            | 7.94300   | 7.97500      |                   | 9.32       | 0.00        | 0                | 3,000         |
| R208                     | On | 02/08/2012 | Bond Future |        |            | 8.01100   | 8.04500      |                   | 10.73      | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future |        |            | 8.07800   | 8.11200      |                   | 10.97      | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,050</b> |
| R208                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 6,491.00000  | 6,681,000         | 8.19       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             | 8.19       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 6,770.00000  | 6,960,000         | 8.19       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             | 8.19       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 6,211.00000  | 6,401,000         | 8.16       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             | 8.16       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 7.45   | Put        |           | 2,757.00000  | 2,566,000         | 7.34       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 7.45   | Call       |           | 4.00000      | 4,000             | 7.34       | 0.00        | 0                | 2,880         |
| R208                     | On | 02/02/2012 | Bond Future | 7.70   | Put        |           | 1,279.00000  | 1,107,000         | 7.48       | 0.00        | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 02/02/2012 | Bond Future | 7.70   | Call       |           | 99.00000     | 117,000           | 7.48       | 0.00  | 0                | 960           |
| R208             | On | 02/02/2012 | Bond Future | 7.90   | Call       |           | 505.00000    | 586,000           | 7.59       | 0.00  | 0                | 0             |
| R208             | On | 02/02/2012 | Bond Future | 7.90   | Put        |           | 450.00000    | 341,000           | 7.59       | 0.00  | 0                | 960           |
| R208             | On | 02/02/2012 | Bond Future | 8.55   | Call       |           | 3,929.00000  | 4,119,000         | 7.95       | 0.00  | 0                | 0             |
| R208             | On | 02/02/2012 | Bond Future | 8.55   | Put        |           | 0.00000      | 0,000             | 7.95       | 0.00  | 0                | 2,880         |
| R208             | On | 03/05/2012 | Bond Future | 9.00   | Call       |           | 6,117.00000  | 6,286,000         | 9.95       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 9.00   | Put        |           | 239.00000    | 217,000           | 9.95       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 9.05   | Call       |           | 6,363.00000  | 6,534,000         | 9.95       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 9.05   | Put        |           | 211.00000    | 190,000           | 9.95       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 8.95   | Call       |           | 5,871.00000  | 6,037,000         | 9.92       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 8.95   | Put        |           | 269.00000    | 243,000           | 9.92       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 7.50   | Put        |           | 3,602.00000  | 3,455,000         | 9.06       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 7.50   | Call       |           | 707.00000    | 752,000           | 9.06       | 0.00  | 0                | 3,000         |
| R208             | On | 03/05/2012 | Bond Future | 7.70   | Put        |           | 2,756.00000  | 2,628,000         | 9.16       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 7.70   | Call       |           | 1,094.00000  | 1,157,000         | 9.16       | 0.00  | 0                | 1,000         |
| R208             | On | 03/05/2012 | Bond Future | 8.05   | Call       |           | 2,053.00000  | 2,150,000         | 9.35       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 8.05   | Put        |           | 1,606.00000  | 1,512,000         | 9.35       | 0.00  | 0                | 1,000         |
| R208             | On | 03/05/2012 | Bond Future | 8.35   | Call       |           | 3,151.00000  | 3,277,000         | 9.54       | 0.00  | 0                | 0             |
| R208             | On | 03/05/2012 | Bond Future | 8.35   | Put        |           | 944.00000    | 878,000           | 9.54       | 0.00  | 0                | 3,000         |
| R208             | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 5,458.00000  | 5,594,000         | 11.41      | 0.00  | 0                | 0             |
| R208             | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 1,458.00000  | 1,395,000         | 11.41      | 0.00  | 0                | 0             |
| R208             | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 5,658.00000  | 5,797,000         | 11.45      | 0.00  | 0                | 0             |
| R208             | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 1,382.00000  | 1,323,000         | 11.45      | 0.00  | 0                | 0             |
| R208             | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 5,259.00000  | 5,393,000         | 11.36      | 0.00  | 0                | 0             |
| R208             | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 1,535.00000  | 1,470,000         | 11.36      | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208                     | On | 01/11/2012 | Bond Future | 8.25   | Call       |           | 3,952.00000  | 4,054,000         | 10.97      | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.25   | Put        |           | 3,170.00000  | 3,079,000         | 10.97      | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.30   | Call       |           | 4,113.00000  | 4,218,000         | 11.01      | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.30   | Put        |           | 3,050.00000  | 2,962,000         | 11.01      | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.20   | Call       |           | 3,802.00000  | 3,901,000         | 10.95      | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.20   | Put        |           | 3,303.00000  | 3,208,000         | 10.95      | 0.00        | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,680</b> |
| <b>Total For R208</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>32,730</b> |
| R209                     | On | 02/02/2012 | Bond Future |        |            | 8.70400   | 8.71000      |                   | 16.24      | 0.00        | 0                | 2,890         |
| R209                     | On | 03/05/2012 | Bond Future |        |            | 8.77400   | 8.78000      |                   | 16.50      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future |        |            | 8.83500   | 8.84100      |                   | 19.00      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future |        |            | 8.89400   | 8.90000      |                   | 19.42      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,890</b>  |
| R209                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 2,416.00000  | 2,436,000         | 16.46      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 146.00000    | 117,000           | 16.46      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 2,751.00000  | 2,777,000         | 16.51      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 100.00000    | 78,000            | 16.51      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 2,094.00000  | 2,106,000         | 16.42      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 207.00000    | 171,000           | 16.42      | 0.00        | 0                | 0             |
| R209                     | On | 03/05/2012 | Bond Future | 9.00   | Call       |           | 3,529.00000  | 3,546,000         | 16.50      | 0.00        | 0                | 0             |
| R209                     | On | 03/05/2012 | Bond Future | 9.00   | Put        |           | 1,819.00000  | 1,789,000         | 16.50      | 0.00        | 0                | 0             |
| R209                     | On | 03/05/2012 | Bond Future | 9.05   | Call       |           | 3,763.00000  | 3,782,000         | 16.55      | 0.00        | 0                | 0             |
| R209                     | On | 03/05/2012 | Bond Future | 9.05   | Put        |           | 1,674.00000  | 1,645,000         | 16.55      | 0.00        | 0                | 0             |
| R209                     | On | 03/05/2012 | Bond Future | 8.95   | Call       |           | 3,302.00000  | 3,318,000         | 16.46      | 0.00        | 0                | 0             |
| R209                     | On | 03/05/2012 | Bond Future | 8.95   | Put        |           | 1,975.00000  | 1,944,000         | 16.46      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.25   | Call       |           | 5,932.00000  | 5,952,000         | 19.37      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209                     | On | 02/08/2012 | Bond Future | 9.25   | Put        |           | 2,839.00000  | 2,812,000         | 19.37      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.30   | Call       |           | 6,164.00000  | 6,185,000         | 19.44      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.30   | Put        |           | 2,707.00000  | 2,681,000         | 19.44      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.20   | Call       |           | 5,704.00000  | 5,723,000         | 19.30      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.20   | Put        |           | 2,978.00000  | 2,950,000         | 19.30      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.00   | Call       |           | 5,458.00000  | 5,475,000         | 19.42      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.00   | Put        |           | 4,691.00000  | 4,662,000         | 19.42      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.05   | Call       |           | 5,666.00000  | 5,683,000         | 19.50      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.05   | Put        |           | 4,520.00000  | 4,491,000         | 19.50      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 8.95   | Call       |           | 5,264.00000  | 5,281,000         | 19.38      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 8.95   | Put        |           | 4,879.00000  | 4,850,000         | 19.38      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,890</b>  |
| R210                     | On | 02/02/2012 | Bond Future |        |            | 139.46610 | 139.45534    |                   |            | 0.00        | 0                | 755           |
| <b>Total R210 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>755</b>    |
| R210                     | On | 02/02/2012 | Bond Future | 131.00 | Call       |           | 8,455.00000  | 8,466,000         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2012 | Bond Future | 131.00 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2012 | Bond Future | 131.05 | Call       |           | 8,405.00000  | 8,416,000         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2012 | Bond Future | 131.05 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2012 | Bond Future | 130.95 | Call       |           | 8,505.00000  | 8,516,000         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2012 | Bond Future | 130.95 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>755</b>    |
| R211                     | On | 02/02/2012 | Bond Future |        |            | 116.63755 | 116.63327    |                   |            | 0.00        | 0                | 480           |
| <b>Total R211 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>480</b>    |
| R211                     | On | 02/02/2012 | Bond Future | 110.50 | Call       |           | 6,133.00000  | 6,138,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 02/02/2012 | Bond Future | 110.50 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R211                     | On | 02/02/2012 | Bond Future | 110.55 | Call       |           | 6,083.00000  | 6,088,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 02/02/2012 | Bond Future | 110.55 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 02/02/2012 | Bond Future | 110.45 | Call       |           | 6,183.00000  | 6,188,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 02/02/2012 | Bond Future | 110.45 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <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>480</b>    |
| R212                     | On | 02/02/2012 | Bond Future |        |            | 113.74320 | 113.73515    |                   |            | 0.00        | 0                | 2,677         |
| <b>Total R212 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,677</b>  |
| R212                     | On | 02/02/2012 | Bond Future | 108.50 | Call       |           | 5,235.00000  | 5,243,000         |            | 0.00        | 0                | 0             |
| R212                     | On | 02/02/2012 | Bond Future | 108.50 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/02/2012 | Bond Future | 108.55 | Call       |           | 5,185.00000  | 5,193,000         |            | 0.00        | 0                | 0             |
| R212                     | On | 02/02/2012 | Bond Future | 108.55 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/02/2012 | Bond Future | 108.45 | Call       |           | 5,285.00000  | 5,293,000         |            | 0.00        | 0                | 0             |
| R212                     | On | 02/02/2012 | Bond Future | 108.45 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,677</b>  |
| R213                     | On | 02/02/2012 | Bond Future |        |            | 8.69000   | 8.69600      |                   | 14.60      | 0.00        | 0                | 487           |
| R213                     | On | 03/05/2012 | Bond Future |        |            | 8.76600   | 8.77200      |                   | 14.83      | 0.00        | 0                | 0             |
| R213                     | On | 02/08/2012 | Bond Future |        |            | 8.83100   | 8.83700      |                   | 17.08      | 0.00        | 0                | 0             |
| R213                     | On | 01/11/2012 | Bond Future |        |            | 8.89600   | 8.90200      |                   | 17.46      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>487</b>    |
| R213                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 2,552.00000  | 2,573,000         | 14.80      | 0.00        | 0                | 0             |
| R213                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 133.00000    | 105,000           | 14.80      | 0.00        | 0                | 0             |
| R213                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 2,898.00000  | 2,926,000         | 14.84      | 0.00        | 0                | 0             |
| R213                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 91.00000     | 70,000            | 14.84      | 0.00        | 0                | 0             |
| R213                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 2,218.00000  | 2,233,000         | 14.76      | 0.00        | 0                | 0             |
| R213                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 189.00000    | 156,000           | 14.76      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------------|------------------|----------------|
| R213                     | On | 03/05/2012 | Bond Future | 9.25   | Call       |           | 4,885.00000   | 4,909,000         | 15.05      | 0.00        | 0                | 0              |
| R213                     | On | 03/05/2012 | Bond Future | 9.25   | Put        |           | 1,182.00000   | 1,158,000         | 15.05      | 0.00        | 0                | 0              |
| R213                     | On | 03/05/2012 | Bond Future | 9.30   | Call       |           | 5,156.00000   | 5,181,000         | 15.09      | 0.00        | 0                | 0              |
| R213                     | On | 03/05/2012 | Bond Future | 9.30   | Put        |           | 1,080.00000   | 1,057,000         | 15.09      | 0.00        | 0                | 0              |
| R213                     | On | 03/05/2012 | Bond Future | 9.20   | Call       |           | 4,619.00000   | 4,642,000         | 15.01      | 0.00        | 0                | 0              |
| R213                     | On | 03/05/2012 | Bond Future | 9.20   | Put        |           | 1,291.00000   | 1,266,000         | 15.01      | 0.00        | 0                | 0              |
| R213                     | On | 02/08/2012 | Bond Future | 9.25   | Call       |           | 6,045.00000   | 6,065,000         | 17.42      | 0.00        | 0                | 0              |
| R213                     | On | 02/08/2012 | Bond Future | 9.25   | Put        |           | 2,873.00000   | 2,845,000         | 17.42      | 0.00        | 0                | 0              |
| R213                     | On | 02/08/2012 | Bond Future | 9.30   | Call       |           | 6,283.00000   | 6,304,000         | 17.49      | 0.00        | 0                | 0              |
| R213                     | On | 02/08/2012 | Bond Future | 9.30   | Put        |           | 2,739.00000   | 2,712,000         | 17.49      | 0.00        | 0                | 0              |
| R213                     | On | 02/08/2012 | Bond Future | 9.20   | Call       |           | 5,810.00000   | 5,829,000         | 17.35      | 0.00        | 0                | 0              |
| R213                     | On | 02/08/2012 | Bond Future | 9.20   | Put        |           | 3,012.00000   | 2,984,000         | 17.35      | 0.00        | 0                | 0              |
| R213                     | On | 01/11/2012 | Bond Future | 9.00   | Call       |           | 5,527.00000   | 5,544,000         | 17.46      | 0.00        | 0                | 0              |
| R213                     | On | 01/11/2012 | Bond Future | 9.00   | Put        |           | 4,768.00000   | 4,738,000         | 17.46      | 0.00        | 0                | 0              |
| R213                     | On | 01/11/2012 | Bond Future | 9.05   | Call       |           | 5,739.00000   | 5,756,000         | 17.53      | 0.00        | 0                | 0              |
| R213                     | On | 01/11/2012 | Bond Future | 9.05   | Put        |           | 4,596.00000   | 4,566,000         | 17.53      | 0.00        | 0                | 0              |
| R213                     | On | 01/11/2012 | Bond Future | 8.95   | Call       |           | 5,330.00000   | 5,346,000         | 17.43      | 0.00        | 0                | 0              |
| R213                     | On | 01/11/2012 | Bond Future | 8.95   | Put        |           | 4,957.00000   | 4,926,000         | 17.43      | 0.00        | 0                | 0              |
| <b>Total R213 Option</b> |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For R213</b>    |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>487</b>     |
| <b>Total for Bond</b>    |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>232,238</b> |
| GOVI                     | On | 02/02/2012 | GOVI        |        |            | 379.91200 | 379.33900     |                   |            | 0.00        | 0                | 185            |
| GOVI                     | On | 03/05/2012 | GOVI        |        |            | 385.26100 | 384.68300     |                   |            | 0.00        | 0                | 0              |
| <b>Total GOVI Future</b> |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>185</b>     |
| GOVI                     | On | 02/02/2012 | GOVI        | 369.00 | Call       |           | 103,390.00000 | 109,120,000       |            | 0.00        | 0                | 0              |
| GOVI                     | On | 02/02/2012 | GOVI        | 369.00 | Put        |           | 0.00000       | 0,000             |            | 0.00        | 0                | 0              |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------------------------|------------------|---------------|
| GOVI                     | On | 02/02/2012 | GOVI         | 369.01 | Call       |           | 103,290.00000 | 109,020,000       |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 02/02/2012 | GOVI         | 369.01 | Put        |           | 0.00000       | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 02/02/2012 | GOVI         | 368.99 | Call       |           | 103,490.00000 | 109,220,000       |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 02/02/2012 | GOVI         | 368.99 | Put        |           | 0.00000       | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 03/05/2012 | GOVI         | 382.00 | Call       |           | 26,830.00000  | 32,610,000        |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 03/05/2012 | GOVI         | 382.00 | Put        |           | 0.00000       | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 03/05/2012 | GOVI         | 382.01 | Call       |           | 26,730.00000  | 32,510,000        |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 03/05/2012 | GOVI         | 382.01 | Put        |           | 0.00000       | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 03/05/2012 | GOVI         | 381.99 | Call       |           | 26,930.00000  | 32,710,000        |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 03/05/2012 | GOVI         | 381.99 | Put        |           | 0.00000       | 0,000             |            | 0.00                    | 0                | 0             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |               |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |               |                   |            | <b>0.00</b>             | <b>0</b>         | <b>185</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |               |                   |            | <b>0.00</b>             | <b>0</b>         | <b>185</b>    |
| AL7T                     | On | 02/02/2012 | Index Future |        |            | 416.07800 | 415.25100     |                   |            | 124,823,400.00          | 30               | 0             |
| AL7T                     | On | 03/05/2012 | Index Future |        |            | 421.93600 | 421.10200     |                   |            | 126,580,800.00          | 30               | 16            |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |               |                   |            | <b>251,404,200.00</b>   | <b>60</b>        | <b>16</b>     |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |               |                   |            | <b>251,404,200.00</b>   | <b>60</b>        | <b>16</b>     |
| ALBI                     | On | 02/02/2012 | Index Future |        |            | 378.92800 | 378.39000     |                   |            | 1,462,662,080.00        | 386              | 787           |
| ALBI                     | On | 03/05/2012 | Index Future |        |            | 384.26300 | 383.72100     |                   |            | 1,483,255,180.00        | 386              | 257           |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |               |                   |            | <b>2,945,917,260.00</b> | <b>772</b>       | <b>1,044</b>  |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |               |                   |            | <b>2,945,917,260.00</b> | <b>772</b>       | <b>1,044</b>  |
| IGOV                     | On | 02/02/2012 | Index Future |        |            | 167.95300 | 167.89100     |                   |            | 673,491,530.00          | 401              | 112           |
| IGOV                     | On | 03/05/2012 | Index Future |        |            | 170.31800 | 170.25700     |                   |            | 682,975,180.00          | 401              | 401           |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |               |                   |            | <b>1,356,466,710.00</b> | <b>802</b>       | <b>513</b>    |
| <b>Total For IGOV</b>    |    |            |              |        |            |           |               |                   |            | <b>1,356,466,710.00</b> | <b>802</b>       | <b>513</b>    |
| ILBI                     | On | 02/02/2012 | Index Future |        |            | 455.11000 | 455.11000     |                   |            | 0.00                    | 0                | 88            |
| <b>Total ILBI Future</b> |    |            |              |        |            |           |               |                   |            | <b>0.00</b>             | <b>0</b>         | <b>88</b>     |
| <b>Total For ILBI</b>    |    |            |              |        |            |           |               |                   |            | <b>0.00</b>             | <b>0</b>         | <b>88</b>     |



| Contract Details                      | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|---------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| <b>Total for Index</b>                |        |            |           |              |                   |            | <b>4,553,788,170.00</b> | <b>1,634</b>     | <b>1,661</b>   |
| JIBAR On 15/02/2012 Jibar Future      |        |            | 5.61000   | 5.61000      |                   |            | 0.00                    | 0                | 0              |
| JIBAR On 20/03/2012 Jibar Future      |        |            | 5.61000   | 5.61000      |                   |            | 0.00                    | 0                | 2,390          |
| JIBAR On 18/04/2012 Jibar Future      |        |            | 5.61000   | 5.62000      |                   |            | 0.00                    | 0                | 0              |
| JIBAR On 16/05/2012 Jibar Future      |        |            | 5.63000   | 5.65000      |                   |            | 0.00                    | 0                | 0              |
| JIBAR On 20/06/2012 Jibar Future      |        |            | 5.67000   | 5.69000      |                   |            | 0.00                    | 0                | 2,890          |
| JIBAR On 18/07/2012 Jibar Future      |        |            | 5.71000   | 5.72000      |                   |            | 0.00                    | 0                | 0              |
| JIBAR On 19/09/2012 Jibar Future      |        |            | 5.78000   | 5.80000      |                   |            | 0.00                    | 0                | 44,760         |
| JIBAR On 19/12/2012 Jibar Future      |        |            | 5.92000   | 5.95000      |                   |            | 0.00                    | 50               | 940            |
| JIBAR On 20/03/2013 Jibar Future      |        |            | 6.07000   | 6.11000      |                   |            | 0.00                    | 0                | 790            |
| JIBAR On 19/06/2013 Jibar Future      |        |            | 6.27000   | 6.32000      |                   |            | 0.00                    | 0                | 1,250          |
| JIBAR On 18/09/2013 Jibar Future      |        |            | 6.51000   | 6.55000      |                   |            | 0.00                    | 0                | 1,500          |
| JIBAR On 18/12/2013 Jibar Future      |        |            | 6.71000   | 6.75000      |                   |            | 0.00                    | 0                | 500            |
| <b>Total Jibar Future</b>             |        |            |           |              |                   |            | <b>0.00</b>             | <b>50</b>        | <b>55,020</b>  |
| <b>Total For JIBAR FUTURE</b>         |        |            |           |              |                   |            | <b>0.00</b>             | <b>50</b>        | <b>55,020</b>  |
| <b>Total for Jibar</b>                |        |            |           |              |                   |            | <b>0.00</b>             | <b>50</b>        | <b>55,020</b>  |
| J201 On 22/12/2014 Interest Rate Swap |        |            | 8.65500   | 8.65500      |                   | 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>4,553,788,170.00</b> | <b>1,684</b>     | <b>546,572</b> |
| 1BG4# On 21/03/2012 Spot Bond         |        |            | 5.93000   | 5.93000      |                   |            | 0.00                    | 0                | 0              |
| <b>Total 1BG4A1 SPOT</b>              |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For 1BG4A1</b>               |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| 1BG4# On 21/03/2012 Spot Bond         |        |            | 5.95000   | 5.95000      |                   |            | 0.00                    | 0                | 0              |
| <b>Total 1BG4A2 SPOT</b>              |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For 1BG4A2</b>               |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| 1BG4E On 21/03/2012 Spot Bond         |        |            | 6.02000   | 6.02000      |                   |            | 0.00                    | 0                | 0              |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value             | Contracts Traded  | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|---------------|
| <b>Total 1BG4B SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For 1BG4B</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| 1BG4C On 21/03/2012 Spot Bond |        |            | 6.32000   | 6.32000      |                   |                             | 0.00              | 0                 | 0             |
| <b>Total 1BG4C SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For 1BG4C</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| 1BG4C On 21/03/2012 Spot Bond |        |            | 7.35000   | 7.35000      |                   |                             | 0.00              | 0                 | 0             |
| <b>Total 1BG4D SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For 1BG4D</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| 1BG4E On 21/03/2012 Spot Bond |        |            | 8.80000   | 8.80000      |                   |                             | 0.00              | 0                 | 0             |
| <b>Total 1BG4E SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For 1BG4E</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| 1BG4F On 21/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0             |
| <b>Total 1BG4F SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For 1BG4F</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AA02 On 28/03/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 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  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0             |
| <b>Total AA03 SPOT</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AA03</b>         |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AB05 On 01/09/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0             |
| <b>Total AB05 SPOT</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AB05</b>         |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AB06 On 27/03/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 2,800,000,000,000.00        | 28,000,000        | 14,000,000        |               |
| <b>Total AB06 SPOT</b>        |        |            |           |              |                   | <b>2,800,000,000,000.00</b> | <b>28,000,000</b> | <b>14,000,000</b> |               |
| <b>Total For AB06</b>         |        |            |           |              |                   | <b>2,800,000,000,000.00</b> | <b>28,000,000</b> | <b>14,000,000</b> |               |
| AB07 On 07/03/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 1,300,000,000,000.00        | 13,000,000        | 6,500,000         |               |
| <b>Total AB07 SPOT</b>        |        |            |           |              |                   | <b>1,300,000,000,000.00</b> | <b>13,000,000</b> | <b>6,500,000</b>  |               |
| <b>Total For AB07</b>         |        |            |           |              |                   | <b>1,300,000,000,000.00</b> | <b>13,000,000</b> | <b>6,500,000</b>  |               |
| AB08 On 03/05/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 0.00                        | 0                 | 0                 |               |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total AB09 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB09</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABCL1 On 22/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABCL1 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABCL1</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABCPI On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABCPI1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABCPI1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABCPI On 20/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABCPI2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABCPI2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABCPI On 07/12/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ABFNC On 25/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ABFNC On 17/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABFN05 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN05</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFNC On 17/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ABFNC On 17/03/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ABFNC On 17/03/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| <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>         |
| ABFN08 On 17/03/2026 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| ABL10 On 15/03/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 600,000,000.00        | 6,000,000        | 3,000,000        |
| <b>Total ABL10A SPOT</b>       |        |            |           |              |                   |            | <b>600,000,000.00</b> | <b>6,000,000</b> | <b>3,000,000</b> |
| <b>Total For ABL10A</b>        |        |            |           |              |                   |            | <b>600,000,000.00</b> | <b>6,000,000</b> | <b>3,000,000</b> |
| ABL10 On 15/03/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total ABL10B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL10B</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ABL11 On 29/09/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 300,000,000.00        | 3,000            | 3,000            |
| <b>Total ABL11A SPOT</b>       |        |            |           |              |                   |            | <b>300,000,000.00</b> | <b>3,000</b>     | <b>3,000</b>     |
| <b>Total For ABL11A</b>        |        |            |           |              |                   |            | <b>300,000,000.00</b> | <b>3,000</b>     | <b>3,000</b>     |
| ABL11 On 29/09/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total ABL11B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL11B</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ABL12 On 08/03/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total ABL12B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL12B</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ABL13 On 11/10/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total ABL13 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL13</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ABL6 On 18/06/2012 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total ABL6 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL6</b>          |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ABL7 On 18/02/2013 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total ABL7 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL7</b>          |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ABL8A On 19/09/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 100,000,000.00        | 1,000            | 1,000            |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| <b>Total ABL8A SPOT</b>       |        |            |           |              |                   |            | <b>100,000,000.00</b>     | <b>1,000</b>     | <b>1,000</b>      |
| <b>Total For ABL8A</b>        |        |            |           |              |                   |            | <b>100,000,000.00</b>     | <b>1,000</b>     | <b>1,000</b>      |
| ABL8E On 19/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 10,000,000        |
| <b>Total ABL8B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For ABL8B</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>10,000,000</b> |
| ABL9 On 19/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total ABL9 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For ABL9</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| ABLCC On 15/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 140,000,000,000.00        | 1,400,000        | 700,000           |
| <b>Total ABLC04 SPOT</b>      |        |            |           |              |                   |            | <b>140,000,000,000.00</b> | <b>1,400,000</b> | <b>700,000</b>    |
| <b>Total For ABLC04</b>       |        |            |           |              |                   |            | <b>140,000,000,000.00</b> | <b>1,400,000</b> | <b>700,000</b>    |
| ABLCC On 07/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total ABLC05 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For ABLC05</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| ABLI0 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total ABLI01 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For ABLI01</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| ABLI0 On 08/05/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total ABLI02 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For ABLI02</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| ABLI0 On 15/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| ABLI0 On 11/10/2016 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 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>          |
| ABLS1 On 08/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total ABLS1 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For ABLS1</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| ABLS2 On 13/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ABL2A SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABL2A</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS2 On 13/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABL2B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABL2B</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS3 On 31/03/2018 Spot Bond |        |            | 9.58000   | 9.58000      |                   |            | 0.00        | 0                | 0             |
| <b>Total ABL3 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABL3</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN04 On 16/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN04 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN04</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN05 On 18/04/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ABN06 On 06/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN06 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN06</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN07 On 13/06/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ABN10 On 04/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN10</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN13 On 04/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN13 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN13</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN14 On 10/10/2033 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| <b>Total ABN14 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN14</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN17 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN17 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN17</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN23 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN23 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN23</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN32 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN32 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN32</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN33 On 29/01/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN33 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN33</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN34 On 29/01/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN34 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN34</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN35 On 04/03/2013 Spot Bond |        |            | 6.82500   | 6.82500      |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN35 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN35</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN36 On 06/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN36 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN36</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN37 On 07/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN37 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN37</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN38 On 17/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |
| <b>Total ABN38 SPOT</b>       |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| <b>Total For ABN38</b>        |        |            |           |              |                   |            | 0.00  | 0                | 0             |
| ABN39 On 21/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| <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 | 100.00000    |                   |            | 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>         |
| ABN41 On 01/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total ABN41 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For ABN41</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| ABN42 On 16/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| ABN43 On 12/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total ABN43 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For ABN43</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| ABN44 On 14/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| ABS10 On 17/03/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,300,200,000,000.00        | 13,002,000        | 6,500,000        |
| <b>Total ABS10 SPOT</b>       |        |            |           |              |                   |            | <b>1,300,200,000,000.00</b> | <b>13,002,000</b> | <b>6,500,000</b> |
| <b>Total For ABS10</b>        |        |            |           |              |                   |            | <b>1,300,200,000,000.00</b> | <b>13,002,000</b> | <b>6,500,000</b> |
| ABS5 On 01/05/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 1,300,300,000,000.00        | 13,003,000        | 6,500,000        |
| <b>Total ABS5 SPOT</b>        |        |            |           |              |                   |            | <b>1,300,300,000,000.00</b> | <b>13,003,000</b> | <b>6,500,000</b> |
| <b>Total For ABS5</b>         |        |            |           |              |                   |            | <b>1,300,300,000,000.00</b> | <b>13,003,000</b> | <b>6,500,000</b> |
| ABS6 On 01/06/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 100,000,000.00              | 1,000             | 1,000            |
| <b>Total ABS6 SPOT</b>        |        |            |           |              |                   |            | <b>100,000,000.00</b>       | <b>1,000</b>      | <b>1,000</b>     |
| <b>Total For ABS6</b>         |        |            |           |              |                   |            | <b>100,000,000.00</b>       | <b>1,000</b>      | <b>1,000</b>     |
| ABS7 On 11/09/2026 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total ABS7 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For ABS7</b>         |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| ABS9 On 17/03/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| ABS11 On 11/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABS11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABS11</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABS12 On 07/12/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL00 On 31/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL001 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL001</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL01 On 20/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL017 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL017</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL01 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL019 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL019</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL02 On 31/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL020 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL020</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL02 On 20/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL024 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL024</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL02 On 31/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ACL025 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL025</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL02 On 08/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL026 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL026</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL02 On 20/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL027 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL027</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL02 On 15/09/2015 Spot Bond |        |            | 13.50000  | 13.50000     |                   |            | 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>      |
| ACL02 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL03 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL03 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL03 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL039 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL039</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL04 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL041 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL041</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL04 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL04 On 22/10/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| ACL05 On 29/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL053 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL053</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL05 On 29/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL054 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL054</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL06 On 30/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL066 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL066</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL06 On 22/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL068 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL068</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL07 On 31/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL070 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL070</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL07 On 20/06/2015 Spot Bond |        |            | 100.00000 | 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>      |
| ACL07 On 31/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL072 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL072</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL07 On 20/09/2015 Spot Bond |        |            | 100.00000 | 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>      |
| ACL07 On 20/09/2015 Spot Bond |        |            | 100.00000 | 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>      |
| ACL07 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ACL075 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL075</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL07 On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL07 On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL07 On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL078 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL078</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL08 On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL08 On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL08 On 30/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL08 On 30/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL08 On 30/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL08 On 20/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL085 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL085</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL08 On 30/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| ACL08 On 30/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL08 On 20/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL08 On 20/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL09 On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL090 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL090</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09 On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL091 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL091</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09 On 26/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL09 On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL093 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL093</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09 On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL094 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL094</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09 On 20/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL09 On 20/06/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total ACL096 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL096</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL09 On 20/12/2025 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total ACL097 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL097</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL09 On 20/12/2025 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| ACL09 On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total ACL099 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL099</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL10 On 20/12/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total ACL100 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL100</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL10 On 18/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total ACL101 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL101</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL10 On 12/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total ACL102 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL102</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL10 On 18/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 20,000,000        |
| <b>Total ACL103 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For ACL103</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| ACL10 On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total ACL104 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL104</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL11 On 03/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total ACL111 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL111</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL11 On 15/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ACL112 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL112</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11 On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL114 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL114</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11 On 31/01/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL115 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL115</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11 On 31/01/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL116 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL116</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11 On 15/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL117 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL117</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11 On 26/01/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12 On 26/01/2021 Spot Bond |        |            | 100.00000 | 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>      |
| ACL12 On 01/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL121 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL121</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12 On 20/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL12 On 27/01/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL123 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL123</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12 On 09/06/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ACL124 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL124</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12 On 20/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL125 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL125</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12 On 20/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL12 On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12 On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12 On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 18/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL130 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL130</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 18/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL131 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL131</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 27/01/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL132 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL132</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 26/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL133 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL133</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 20/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ACL134 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL134</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 20/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL135 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL135</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL136 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL136</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 02/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL13 On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL138 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL138</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13 On 30/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL14 On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL140 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL140</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL14 On 30/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL14 On 20/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL14 On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL14 On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| ACL14 On 20/12/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ACL14 On 30/11/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL146 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL146</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL14 On 20/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL147 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL147</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL14 On 20/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL148 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL148</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADB01 On 14/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ADB01S SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADB01S</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADB02 On 14/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ADB02S SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADB02S</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADB03 On 09/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ADB03S SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADB03S</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AER01 On 18/11/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| AHF1A On 21/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| AHF1E On 21/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| <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 | 100.00000    |                   |            | 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>          |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 1,700,000,000,000.00        | 17,000,000        | 8,000,000         |
| <b>Total AIR01 SPOT</b>        |        |            |           |              |                   |            | <b>1,700,000,000,000.00</b> | <b>17,000,000</b> | <b>8,000,000</b>  |
| <b>Total For AIR01</b>         |        |            |           |              |                   |            | <b>1,700,000,000,000.00</b> | <b>17,000,000</b> | <b>8,000,000</b>  |
| AIR01U On 06/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total AIR01U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For AIR01U</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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  |        |            | 100.00000 | 100.00000    |                   |            | 2,800,100,000,000.00        | 28,001,000        | 14,000,000        |
| <b>Total AIR03 SPOT</b>        |        |            |           |              |                   |            | <b>2,800,100,000,000.00</b> | <b>28,001,000</b> | <b>14,000,000</b> |
| <b>Total For AIR03</b>         |        |            |           |              |                   |            | <b>2,800,100,000,000.00</b> | <b>28,001,000</b> | <b>14,000,000</b> |
| AIR03U On 26/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total AIR04U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For AIR04U</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| AIRL0 On 30/04/2028 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| AIRL0U On 18/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| <b>Total AIRL02 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For AIRL02</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| BAW11 On 01/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAW1 On 01/10/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total BAW11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW11</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| BAW2 On 02/10/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000.00        | 2,000            | 2,000         |
| <b>Total BAW2 SPOT</b>        |        |            |           |              |                   |            | <b>200,000,000.00</b> | <b>2,000</b>     | <b>2,000</b>  |
| <b>Total For BAW2</b>         |        |            |           |              |                   |            | <b>200,000,000.00</b> | <b>2,000</b>     | <b>2,000</b>  |
| BAW3 On 02/10/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAW4 On 15/09/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total BAW4 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW4</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| BAW5 On 15/09/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total BAW5 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW5</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| BAW6 On 02/10/2014 Spot Bond  |        |            | 100.00000 | 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  |        |            | 100.00000 | 100.00000    |                   |            | 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  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAW9 On 03/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total BAW9 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW9</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYAC On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYAC On 30/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA02 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA02</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYAC On 30/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA03 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA03</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYAC On 30/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA04 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA04</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYAC On 30/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYAC On 30/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYAC On 31/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYAC On 31/12/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYAC On 31/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA1 On 31/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| BAYA1 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA1 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA1 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA1 On 30/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA1 On 30/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA1 On 30/09/2016 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA16 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA16</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA1 On 30/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA1 On 31/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA18 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA18</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA1 On 31/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYA2 On 30/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total BAYA20 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA20</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB On 31/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYB01 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB01</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYB On 31/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYC On 31/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BAYD On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total BAYD6U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD6U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP1 On 30/09/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP1 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP1</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP2 On 30/09/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP2 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP2</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP53 On 17/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP53U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP53U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP54 On 07/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP54U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP54U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP55 On 23/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP55U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP55U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD020 On 31/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BD020 On 28/04/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BD020 On 02/03/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BD030 On 18/04/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BD310 On 08/05/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value       | Contracts Traded  | Open Interest    |
|--------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|------------------|
| <b>Total BD310A SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD310A</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD310 On 03/07/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD310B SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD310B</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD310 On 18/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD310C SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD310C</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD311 On 08/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD311A SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD311A</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD311 On 04/07/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD311B SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD311B</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD311 On 31/10/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD311C SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD311C</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD311 On 31/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD311D SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD311D</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD311 On 07/12/2023 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD311E SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD311E</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BD311 On 20/09/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |
| <b>Total BD311F SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For BD311F</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| BEER01 On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 2,400,000,000,000.00        |             | 24,000,000        | 6,000,000        |
| <b>Total BEER01 SPOT</b>       |        |            |           |              |                   | <b>2,400,000,000,000.00</b> |             | <b>24,000,000</b> | <b>6,000,000</b> |
| <b>Total For BEER01</b>        |        |            |           |              |                   | <b>2,400,000,000,000.00</b> |             | <b>24,000,000</b> | <b>6,000,000</b> |
| BG22A On 21/07/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| BG22A On 21/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BG22A On 21/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BG22E On 21/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22B1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22B1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22C On 21/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| BG22E On 21/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| <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>      |
| BG32E On 30/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 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 | 100.00000    |                   |                           | 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>      |
| BG32E On 30/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 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 | 100.00000    |                   |                           | 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>      |
| BID01 On 06/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 600,400,000,000.00        | 6,004,000        | 3,000,000        |               |
| <b>Total BID01 SPOT</b>       |        |            |           |              |                   | <b>600,400,000,000.00</b> | <b>6,004,000</b> | <b>3,000,000</b> |               |
| <b>Total For BID01</b>        |        |            |           |              |                   | <b>600,400,000,000.00</b> | <b>6,004,000</b> | <b>3,000,000</b> |               |
| BID02 On 14/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                      | 0                | 0                |               |
| <b>Total BID02 SPOT</b>       |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For BID02</b>        |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| BID03 On 14/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                      | 0                | 0                |               |
| <b>Total BID03 SPOT</b>       |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For BID03</b>        |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| BIDC1 On 26/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                      | 0                | 0                |               |
| <b>Total BIDC14 SPOT</b>      |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For BIDC14</b>       |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| BIDC1 On 17/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                      | 0                | 0                |               |
| <b>Total BIDC16 SPOT</b>      |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For BIDC16</b>       |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| BIDC1 On 03/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                      | 0                | 0                |               |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total BDC17 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BDC17</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BDC1 On 24/04/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BDC18 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BDC18</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BDC1 On 04/05/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BDC19 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BDC19</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1A On 21/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BLG1A5 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1A5</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1A On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BLG1A6 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1A6</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1E On 21/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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>      |
| BLG1E On 21/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| <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>      |
| BMWf On 15/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total BMWF02 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For BMWF02</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| BMWf On 15/06/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total BMWF03 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For BMWF03</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| BSR04 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total BSR04 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR04</b>        |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| BSR05 On 01/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total BSR05 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR05</b>        |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| BSR07 On 07/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total BSR07 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR07</b>        |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| BUS01 On 30/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CBL03 On 18/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total CBL03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL03</b>        |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| CBL04 On 18/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total CBL04 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL04</b>        |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| CBL05 On 02/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0             |
| <b>Total CBL05 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL05</b>        |        |            |           |              |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| CBL06 On 02/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 800,100,000,000.00 | 8,001,000        | 4,000,000     |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| <b>Total CBL06 SPOT</b>       |        |            |           |              |                   |            | <b>800,100,000,000.00</b>    | <b>8,001,000</b>   | <b>4,000,000</b>   |
| <b>Total For CBL06</b>        |        |            |           |              |                   |            | <b>800,100,000,000.00</b>    | <b>8,001,000</b>   | <b>4,000,000</b>   |
| CBL08 On 02/11/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000.00               | 2,000              | 2,000              |
| <b>Total CBL08 SPOT</b>       |        |            |           |              |                   |            | <b>200,000,000.00</b>        | <b>2,000</b>       | <b>2,000</b>       |
| <b>Total For CBL08</b>        |        |            |           |              |                   |            | <b>200,000,000.00</b>        | <b>2,000</b>       | <b>2,000</b>       |
| CBL09 On 29/01/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total CBL09 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL09</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| CBL10 On 06/05/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total CBL10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL10</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| CBL11 On 06/05/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 2,600,300,000,000.00         | 26,003,000         | 13,000,000         |
| <b>Total CBL11 SPOT</b>       |        |            |           |              |                   |            | <b>2,600,300,000,000.00</b>  | <b>26,003,000</b>  | <b>13,000,000</b>  |
| <b>Total For CBL11</b>        |        |            |           |              |                   |            | <b>2,600,300,000,000.00</b>  | <b>26,003,000</b>  | <b>13,000,000</b>  |
| CBL12 On 06/09/2018 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 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>           |
| CCT01 On 23/06/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 100,000,000        |
| <b>Total CCT01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>100,000,000</b> |
| <b>Total For CCT01</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>100,000,000</b> |
| CCT02 On 12/06/2024 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000,000.00           | 2,000,000          | 1,000,000          |
| <b>Total CCT02 SPOT</b>       |        |            |           |              |                   |            | <b>200,000,000,000.00</b>    | <b>2,000,000</b>   | <b>1,000,000</b>   |
| <b>Total For CCT02</b>        |        |            |           |              |                   |            | <b>200,000,000,000.00</b>    | <b>2,000,000</b>   | <b>1,000,000</b>   |
| CCT03 On 15/03/2025 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 13,200,000,000,000.00        | 132,000,000        | 33,000,000         |
| <b>Total CCT03 SPOT</b>       |        |            |           |              |                   |            | <b>13,200,000,000,000.00</b> | <b>132,000,000</b> | <b>33,000,000</b>  |
| <b>Total For CCT03</b>        |        |            |           |              |                   |            | <b>13,200,000,000,000.00</b> | <b>132,000,000</b> | <b>33,000,000</b>  |
| CGR10 On 08/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>           |
| CGR6 On 18/02/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total CGR6 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR6</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR7 On 22/07/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR7 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR7</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR8 On 22/07/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| CGR9 On 15/11/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR9 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR9</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN100 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN100</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN101 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN101</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 20/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN103 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN103</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN104 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN104</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 17,000,000        |
| <b>Total CLN108 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,000,000</b> |
| <b>Total For CLN108</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,000,000</b> |
| CLN11 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN111 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN111</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN11 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total CLN114 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN114</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN11 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN115 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN115</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN11 On 31/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN116 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN116</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN11 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN117 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN117</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN11 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN118 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN118</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN11 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 16,000,000        |
| <b>Total CLN119 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,000,000</b> |
| <b>Total For CLN119</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,000,000</b> |
| CLN12 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN120 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN120</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN12 On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN121 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN121</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN12 On 23/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN123 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN123</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN12 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN124 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN124</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN12 On 16/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN125 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN125</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN12 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CLN12 On 01/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN127 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN127</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN12 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN128 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN128</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN12 On 16/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN129 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN129</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN13 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CLN13 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN132 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN132</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN13 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN133 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN133</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN13 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN134 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN134</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN13 On 22/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN135 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN135</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN13 On 22/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 15,000,000    |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total CLN136 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| <b>Total For CLN136</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| CLN13 On 31/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN138 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN138</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN14 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN140 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN140</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN14 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN141 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN141</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN14 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN143 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN143</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN14 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN145 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN145</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN14 On 19/04/2013 Spot Bond |        |            | 13.64000  | 13.64000     |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN147 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN147</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN14 On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN149 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN149</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN15 On 20/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN152 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN152</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN15 On 25/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 11,000,000        |
| <b>Total CLN153 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,000,000</b> |
| <b>Total For CLN153</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,000,000</b> |
| CLN15 On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total CLN154 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN154</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN15 On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN156 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN156</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN15 On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN157 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN157</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN15 On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 15,000,000        |
| <b>Total CLN158 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| <b>Total For CLN158</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| CLN15 On 14/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| CLN16 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN164 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN164</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN16 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN165 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN165</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN16 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN166 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN166</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN16 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN167 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN167</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN16 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN168 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN168</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN16 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN169 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN169</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 20/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN172 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN172</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 25/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN173 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN173</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN174 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN174</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN175 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN175</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN176 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN176</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN177 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN177</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 15/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN178 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN178</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 20/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 26/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN180 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN180</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 26/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN181 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN181</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 02/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN182 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN182</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN183 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN183</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 01/07/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN185 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN185</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 06/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CLN18 On 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN187 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN187</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 20/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN188 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN188</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 18/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN189 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN189</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 18/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN190 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN190</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 23/08/2016 Spot Bond |        |            | 2.76000   | 2.76000      |                   |            | 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 | 100.00000    |                   |            | 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 |        |            | 2.76000   | 2.76000      |                   |            | 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   | 8.25000      |                   |            | 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 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN195 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN195</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN196 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN196</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN197 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN197</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 13/09/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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   | 2.40000      |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN200 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN200</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 20/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN201 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN201</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 20/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN202 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN202</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 20/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN203 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN203</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 24/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN205 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN205</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 20/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN206 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN206</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 21/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN207 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN207</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 30/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN208 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN208</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 20/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN209 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN209</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21 On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN210 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN210</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21 On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN211 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN211</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21 On 20/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN212 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN212</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21 On 12/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 |        |            | 8.52000   | 8.52000      |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 20/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN218 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN218</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21 On 20/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 11/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN22 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN22</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 20/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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 |        |            | 8.64500   | 8.64500      |                   |            | 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 |        |            | 8.64500   | 8.64500      |                   |            | 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 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN223 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN223</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN224 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN224</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 09/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN227 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN227</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 14/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN228 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN228</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 14/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN229 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN229</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 17/01/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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 | 100.00000    |                   |            | 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 20/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN232 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN232</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN34 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN34</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN39 On 07/02/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN39 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN39</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN40 On 07/02/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN40 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN40</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 18/04/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CLN44 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN44 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN44</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN46 On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN46 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN46</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN47 On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN47 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN47</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN49 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN49 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN49</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN50 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN50</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN51 On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN51 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN51</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN52 On 30/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN52 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN52</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN54 On 30/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN54 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN54</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 18/04/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CLN56 On 30/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN56 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN56</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57 On 30/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN57 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN57</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN58 On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN58 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN58</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN59 On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN59 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN59</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN61 On 02/03/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN61 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN78 On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN78 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN78</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81 On 18/04/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CLN85 On 20/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN85 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN85</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN88 On 28/04/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| CLN90 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN90 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN90</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN91 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN91 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN91</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN92 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN92 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN92</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN93 On 20/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN93 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN93</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN94 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total CLN94 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN94</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN95 On 20/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN95 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN95</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN96 On 20/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN96 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN96</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN97 On 20/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN97 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN97</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN99 On 20/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN99 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN99</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNFC On 20/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLNFC01 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNFC01</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNFC On 20/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLNFC02 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNFC02</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNFC On 10/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLNFC03 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNFC03</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNFC On 10/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLNFC04 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNFC04</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNFC On 20/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLNFC05 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNFC05</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNFC On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| <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>         |
| COJ02 On 15/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| COJ03 On 26/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total COJ03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For COJ03</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| COJ04 On 05/06/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 800,400,000,000.00        | 8,004,000        | 2,000,000        |
| <b>Total COJ04 SPOT</b>       |        |            |           |              |                   |            | <b>800,400,000,000.00</b> | <b>8,004,000</b> | <b>2,000,000</b> |
| <b>Total For COJ04</b>        |        |            |           |              |                   |            | <b>800,400,000,000.00</b> | <b>8,004,000</b> | <b>2,000,000</b> |
| COJ05 On 05/06/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| COJ11 On 29/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total COJ11C SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For COJ11C</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| COJ12 On 17/02/2012 Spot Bond |        |            | 5.86800   | 5.86800      |                   |            | 0.00                      | 0                | 0                |
| <b>Total COJ12C SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For COJ12C</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| COJ13 On 18/04/2012 Spot Bond |        |            | 6.05000   | 6.05000      |                   |            | 0.00                      | 0                | 0                |
| <b>Total COJ13C SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For COJ13C</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| CPL00 On 05/03/2012 Spot Bond |        |            | 5.87500   | 5.87500      |                   |            | 2,937,500,000.00          | 500,000          | 500,000          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| <b>Total CPL001 SPOT</b>      |        |            |           |              |                   |            | <b>2,937,500,000.00</b> | <b>500,000</b>   | <b>500,000</b> |
| <b>Total For CPL001</b>       |        |            |           |              |                   |            | <b>2,937,500,000.00</b> | <b>500,000</b>   | <b>500,000</b> |
| CPL00 On 29/11/2014 Spot Bond |        |            | 7.17500   | 7.17500      |                   |            | 0.00                    | 0                | 0              |
| <b>Total CPL002 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For CPL002</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DENG On 01/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DENG22 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DENG22</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DENG On 05/04/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DENG23 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DENG23</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DENG On 05/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DENG24 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DENG24</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DENG On 05/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DENG25 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DENG25</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DENG On 28/09/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DENG26 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DENG26</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DENG On 12/04/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DENG27 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DENG27</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DENG On 12/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DENG28 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DENG28</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DRD0 On 01/10/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |
| <b>Total DRD02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For DRD02</b>        |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| DV13 On 25/08/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                    | 0                | 0              |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| <b>Total DV13 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For DV13</b>         |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| DV21 On 15/06/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 3,800,000,000,000.00         | 38,000,000         | 19,000,000         |
| <b>Total DV21 SPOT</b>        |        |            |           |              |                   |            | <b>3,800,000,000,000.00</b>  | <b>38,000,000</b>  | <b>19,000,000</b>  |
| <b>Total For DV21</b>         |        |            |           |              |                   |            | <b>3,800,000,000,000.00</b>  | <b>38,000,000</b>  | <b>19,000,000</b>  |
| DV22 On 07/02/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 28,600,900,000,000.00        | 286,009,000        | 82,042,000         |
| <b>Total DV22 SPOT</b>        |        |            |           |              |                   |            | <b>28,600,900,000,000.00</b> | <b>286,009,000</b> | <b>82,042,000</b>  |
| <b>Total For DV22</b>         |        |            |           |              |                   |            | <b>28,600,900,000,000.00</b> | <b>286,009,000</b> | <b>82,042,000</b>  |
| DV23 On 27/02/2023 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 47,600,100,000,000.00        | 476,001,000        | 123,201,000        |
| <b>Total DV23 SPOT</b>        |        |            |           |              |                   |            | <b>47,600,100,000,000.00</b> | <b>476,001,000</b> | <b>123,201,000</b> |
| <b>Total For DV23</b>         |        |            |           |              |                   |            | <b>47,600,100,000,000.00</b> | <b>476,001,000</b> | <b>123,201,000</b> |
| DVF12 On 13/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total DVF12 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For DVF12</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| E170 On 01/08/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 4,236,600,000,000.00         | 42,366,000         | 16,061,000         |
| <b>Total E170 SPOT</b>        |        |            |           |              |                   |            | <b>4,236,600,000,000.00</b>  | <b>42,366,000</b>  | <b>16,061,000</b>  |
| <b>Total For E170</b>         |        |            |           |              |                   |            | <b>4,236,600,000,000.00</b>  | <b>42,366,000</b>  | <b>16,061,000</b>  |
| EDC01 On 04/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 10,000,000         |
| <b>Total EDC01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>10,000,000</b>  |
| <b>Total For EDC01</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>10,000,000</b>  |
| EGL01 On 31/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total EGL01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For EGL01</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| EL15 On 29/06/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total EL15 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For EL15</b>         |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| EMM0 On 28/07/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>           |
| EMM0 On 11/03/2021 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 3,000,000          |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| <b>Total EMM02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,000,000</b> |
| <b>Total For EMM02</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,000,000</b> |
| EPF00 On 19/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 5,500,000        |
| <b>Total EPF001 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,500,000</b> |
| <b>Total For EPF001</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,500,000</b> |
| EQ149 On 13/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ149U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ149U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ156 On 07/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ156U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ156U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ159 On 30/01/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ159U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ159U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ160 On 13/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ160U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ160U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ161 On 13/02/2012 Spot Bond |        |            | 6.16900   | 6.16900      |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ161U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ161U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ162 On 23/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ162U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ162U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ163 On 17/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ163U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ163U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ164 On 13/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total EQ164U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For EQ164U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| EQ166 On 08/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| <b>Total EQ166U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For EQ166U</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| EQ167 On 16/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,600,000,000,000.00        | 16,000,000        | 4,000,000        |
| <b>Total EQ167U SPOT</b>      |        |            |           |              |                   |            | <b>1,600,000,000,000.00</b> | <b>16,000,000</b> | <b>4,000,000</b> |
| <b>Total For EQ167U</b>       |        |            |           |              |                   |            | <b>1,600,000,000,000.00</b> | <b>16,000,000</b> | <b>4,000,000</b> |
| EQS01 On 18/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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>         |
| ERS37 On 17/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total ERS3A7 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For ERS3A7</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| ERS37 On 17/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| ERS3E On 17/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total ERS3B1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For ERS3B1</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| ERS3E On 17/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total ERS3B2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For ERS3B2</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| ERS3C On 17/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total ERS3C1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For ERS3C1</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| ERS3C On 17/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value                | Contracts Traded   | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| <b>Total ERS3C2 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For ERS3C2</b>       |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| ERSA On 17/08/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total ERS10 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For ERS10</b>        |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| ERSA On 17/08/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total ERS11 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For ERS11</b>        |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| ERSA On 17/08/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total ERS12 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For ERS12</b>        |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| ERSA On 17/08/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total ERS13 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For ERS13</b>        |        |            |           |              |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| ES15 On 30/08/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 9,200,000,000,000.00         | 92,000,000           | 50,001,000         |               |
| <b>Total ES15 SPOT</b>        |        |            |           |              |                   | <b>9,200,000,000,000.00</b>  | <b>92,000,000</b>    | <b>50,001,000</b>  |               |
| <b>Total For ES15</b>         |        |            |           |              |                   | <b>9,200,000,000,000.00</b>  | <b>92,000,000</b>    | <b>50,001,000</b>  |               |
| ES18 On 20/04/2018 Spot Bond  |        |            | 9.25000   | 9.25000      |                   | 10,619,027,750,000.00        | 1,148,003,000        | 283,003,000        |               |
| <b>Total ES18 SPOT</b>        |        |            |           |              |                   | <b>10,619,027,750,000.00</b> | <b>1,148,003,000</b> | <b>283,003,000</b> |               |
| <b>Total For ES18</b>         |        |            |           |              |                   | <b>10,619,027,750,000.00</b> | <b>1,148,003,000</b> | <b>283,003,000</b> |               |
| ES23 On 25/01/2023 Spot Bond  |        |            | 10.00000  | 10.00000     |                   | 4,500,000,000,000.00         | 450,000,000          | 599,076,000        |               |
| <b>Total ES23 SPOT</b>        |        |            |           |              |                   | <b>4,500,000,000,000.00</b>  | <b>450,000,000</b>   | <b>599,076,000</b> |               |
| <b>Total For ES23</b>         |        |            |           |              |                   | <b>4,500,000,000,000.00</b>  | <b>450,000,000</b>   | <b>599,076,000</b> |               |
| ES26 On 02/04/2026 Spot Bond  |        |            | 7.85000   | 7.85000      |                   | 580,994,200,000.00           | 74,012,000           | 37,012,000         |               |
| <b>Total ES26 SPOT</b>        |        |            |           |              |                   | <b>580,994,200,000.00</b>    | <b>74,012,000</b>    | <b>37,012,000</b>  |               |
| <b>Total For ES26</b>         |        |            |           |              |                   | <b>580,994,200,000.00</b>    | <b>74,012,000</b>    | <b>37,012,000</b>  |               |
| ES33 On 15/09/2033 Spot Bond  |        |            | 7.50000   | 7.50000      |                   | 6,165,127,500,000.00         | 822,017,000          | 529,017,000        |               |
| <b>Total ES33 SPOT</b>        |        |            |           |              |                   | <b>6,165,127,500,000.00</b>  | <b>822,017,000</b>   | <b>529,017,000</b> |               |
| <b>Total For ES33</b>         |        |            |           |              |                   | <b>6,165,127,500,000.00</b>  | <b>822,017,000</b>   | <b>529,017,000</b> |               |
| FR002 On 02/08/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                         | 0                    | 0                  |               |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| <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>         |
| FR003 On 02/08/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| FR2A3 On 15/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total FR2A3C SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For FR2A3C</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| FR2B3 On 15/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total FR2B3C SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For FR2B3C</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| FR2C3 On 15/08/2013 Spot Bond |        |            | 8.37500   | 8.37500      |                   |            | 0.00                  | 0                | 0                |
| <b>Total FR2C3C SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For FR2C3C</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| FR2D3 On 15/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total FR2D3D SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For FR2D3D</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| FRB03 On 15/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 900,000,000.00        | 9,000,000        | 4,500,000        |
| <b>Total FRB03 SPOT</b>       |        |            |           |              |                   |            | <b>900,000,000.00</b> | <b>9,000,000</b> | <b>4,500,000</b> |
| <b>Total For FRB03</b>        |        |            |           |              |                   |            | <b>900,000,000.00</b> | <b>9,000,000</b> | <b>4,500,000</b> |
| FRB05 On 21/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| FRB06 On 05/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total FRB06 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For FRB06</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| FRB07 On 06/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |
| <b>Total FRB07 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total For FRB07</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| FRB08 On 10/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB09 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB09</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB10 On 25/01/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBC21 On 21/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBC22 On 21/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBI01 On 30/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI02 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI04 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI04</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI21 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBI24 On 31/03/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBI31 On 07/12/2033 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total FRBI33 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI33</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBN On 15/09/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBN On 15/09/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBN06 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBN06</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBN On 15/09/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBN07 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBN07</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ On 30/11/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBZ On 28/10/2024 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRBZ On 10/12/2024 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRC0 On 03/06/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC04 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC04</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC0 On 29/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC08 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC08</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 26/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC11</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17 On 03/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total FRC17 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC17</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25 On 22/07/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC29 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC29</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC37 On 20/06/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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>      |
| FRC41 On 25/10/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC41 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC41</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC42 On 25/11/2012 Spot Bond |        |            | 6.90500   | 6.90500      |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC42 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC42</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC46 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC46</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC47 On 18/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC47 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC47</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC55 On 11/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC55 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC55</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC57 On 20/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC57 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC57</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC59 On 14/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total FRC59 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC59</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC61 On 28/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 5.87500   | 5.87500      |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRC70 On 20/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC70 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC70</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRC73 On 20/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC73 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC73</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC74 On 20/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| FRC75 On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC75 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC75</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRC77 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC77 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC77</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC78 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC78 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC78</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC79 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC79 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC79</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC80 On 15/06/2016 Spot Bond |        |            | 4.73000   | 4.73000      |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC80 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC80</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC81 On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC81 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC81</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC82 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC82 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC82</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC83 On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details                          | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| FRC8 <sup>5</sup> On 20/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC85 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC85</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC8 <sup>6</sup> On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRC8 <sup>7</sup> On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRC8 <sup>8</sup> On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC88 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC88</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC8 <sup>9</sup> On 20/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC89 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC89</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC9 <sup>0</sup> On 20/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC90 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC90</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC9 <sup>1</sup> On 20/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC91 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC91</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC9 <sup>2</sup> On 20/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC92 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC92</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2 <sup>A</sup> On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2A1 SPOT</b>                  |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2A1</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2 <sup>A</sup> On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total FRE2A2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2A2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2E On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2B1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2B1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2E On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2B2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2B2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2C On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2E On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2D SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2D</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2E On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2E SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2E</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2F On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2F SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2F</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2C On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRE2G SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2G</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI15 On 14/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRJ13 On 01/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ13 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ13</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ14 On 20/07/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total FRJ14 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ14</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ16 On 21/01/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRJ18 On 21/02/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRS35 On 23/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS35 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS35</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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>      |
| FRS50 On 08/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS50 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS50</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| FRS52 On 06/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS52 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS52</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS53 On 27/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS53 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS53</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS54 On 09/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS54 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS54</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS55 On 09/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS55 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS55</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS56 On 19/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRS57 On 23/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS57 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS57</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS58 On 21/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS58 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS58</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS59 On 07/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| FRS60 On 24/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS60 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS60</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS61 On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| <b>Total FRS61 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS61</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total FRS62 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS62</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRS63 On 22/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total FRS63 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS63</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRS64 On 26/01/2042 Spot Bond |        |            | 2.00000   | 2.00000      |                   |                           | 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>      |
| FRX14 On 01/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 320,100,000,000.00        | 3,201,000        | 1,600,000        |               |
| <b>Total FRX14 SPOT</b>       |        |            |           |              |                   | <b>320,100,000,000.00</b> | <b>3,201,000</b> | <b>1,600,000</b> |               |
| <b>Total For FRX14</b>        |        |            |           |              |                   | <b>320,100,000,000.00</b> | <b>3,201,000</b> | <b>1,600,000</b> |               |
| FRX15 On 14/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 100,600,000,000.00        | 1,006,000        | 506,000          |               |
| <b>Total FRX15 SPOT</b>       |        |            |           |              |                   | <b>100,600,000,000.00</b> | <b>1,006,000</b> | <b>506,000</b>   |               |
| <b>Total For FRX15</b>        |        |            |           |              |                   | <b>100,600,000,000.00</b> | <b>1,006,000</b> | <b>506,000</b>   |               |
| FRX18 On 14/04/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 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>         |               |
| FRX24 On 10/12/2024 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 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>         |               |
| FRX31 On 21/02/2031 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                      | 0                | 0                |               |
| <b>Total FRX31 SPOT</b>       |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For FRX31</b>        |        |            |           |              |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| FRX45 On 14/04/2045 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 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>         |               |
| FTG1 On 05/09/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 0.00                      | 0                | 0                |               |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total FTG1 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FTG1</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC2 On 27/02/2012 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GFC2 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC2</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVE On 09/05/2047 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| GPT11 On 29/01/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT11 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT11</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT12 On 28/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT12 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT12</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT13 On 01/04/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT13 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT13</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT14 On 30/04/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT14 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT14</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GR1A2 On 18/11/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GR1A2A SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GR1A2A</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRA292 On 15/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRA292 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRA292</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRA293 On 15/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRA293 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRA293</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB88 On 25/01/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| <b>Total GRB85 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For GRB85</b>         |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| GRB86 On 26/04/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 15,725,000,000,000.00        | 157,250,000        | 157,250,000        |
| <b>Total GRB86 SPOT</b>        |        |            |           |              |                   |            | <b>15,725,000,000,000.00</b> | <b>157,250,000</b> | <b>157,250,000</b> |
| <b>Total For GRB86</b>         |        |            |           |              |                   |            | <b>15,725,000,000,000.00</b> | <b>157,250,000</b> | <b>157,250,000</b> |
| GRD165 On 06/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total GRD165 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For GRD165</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| GRD166 On 15/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total GRD166 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For GRD166</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| GRD167 On 12/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total GRD167 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For GRD167</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| GRD168 On 18/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total GRD168 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For GRD168</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| GRDB1 On 10/01/2018 Spot Bond  |        |            | 100.00000 | 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 | 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>           |
| GRN1A1 On 18/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total GRN1A1 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For GRN1A1</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| GRN1B On 18/11/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total GRN1B SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For GRN1B</b>         |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| GRN1C On 18/11/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total GRN1C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRN1C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRN1I On 18/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRN1D SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRN1D</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT01 On 08/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRT02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT02</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT03 On 15/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRT03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT03</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT04 On 15/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| GSIZ1 On 23/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GSIZ16 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GSIZ16</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1I On 19/07/2012 Spot Bond |        |            | 100.00000 | 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>      |
| HMS1I On 19/07/2012 Spot Bond |        |            | 100.00000 | 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>      |
| HMS1I On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B5 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B5</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1I On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| <b>Total HMS1B6 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For HMS1B6</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| HMS11 On 19/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 7,110,800,000,000.00        | 71,108,000        | 35,554,000        |
| <b>Total HMS1B7 SPOT</b>      |        |            |           |              |                   |            | <b>7,110,800,000,000.00</b> | <b>71,108,000</b> | <b>35,554,000</b> |
| <b>Total For HMS1B7</b>       |        |            |           |              |                   |            | <b>7,110,800,000,000.00</b> | <b>71,108,000</b> | <b>35,554,000</b> |
| HMS11 On 19/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| HMS11 On 19/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| HMS11 On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total HMS1C2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For HMS1C2</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| HMS11 On 19/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total HMS1C3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For HMS1C3</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| HMS11 On 19/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| HMS11 On 19/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| HMS11 On 19/07/2012 Spot Bond |        |            | 100.00000 | 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>          |
| HMS11 On 19/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total HMS1D3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For HMS1D3</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| HMS11 On 19/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|-------------------|
| <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>          |
| HMS1I On 19/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| HMS1I On 19/07/2012 Spot Bond |        |            | 100.00000 | 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>          |
| HMS1I On 19/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total HMS1E3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For HMS1E3</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| HMS1I On 19/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| HMS1I On 19/07/2012 Spot Bond |        |            | 100.00000 | 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>          |
| HMS1I On 19/07/2012 Spot Bond |        |            | 100.00000 | 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>          |
| HWAY On 31/07/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 5,400,500,000,000.00         | 54,005,000         | 28,005,000        |
| <b>Total HWAY20 SPOT</b>      |        |            |           |              |                   |            | <b>5,400,500,000,000.00</b>  | <b>54,005,000</b>  | <b>28,005,000</b> |
| <b>Total For HWAY20</b>       |        |            |           |              |                   |            | <b>5,400,500,000,000.00</b>  | <b>54,005,000</b>  | <b>28,005,000</b> |
| HWAY On 07/12/2023 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 19,600,000,000,000.00        | 196,000,000        | 98,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |              |                   |            | <b>19,600,000,000,000.00</b> | <b>196,000,000</b> | <b>98,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |              |                   |            | <b>19,600,000,000,000.00</b> | <b>196,000,000</b> | <b>98,000,000</b> |
| HWAY On 07/12/2024 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total HWAY24 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For HWAY24</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| HWAY On 31/07/2034 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 3,200,100,000,000.00         | 32,001,000         | 16,001,000        |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| <b>Total HWAY34 SPOT</b>      |        |            |           |              |                   |            | <b>3,200,100,000,000.00</b> | <b>32,001,000</b> | <b>16,001,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |              |                   |            | <b>3,200,100,000,000.00</b> | <b>32,001,000</b> | <b>16,001,000</b> |
| HWAY On 31/07/2035 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total HWAY35 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For HWAY35</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| IBC01 On 16/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| IBL01 On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total IBL01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL01</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| IBL03 On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total IBL03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL03</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| IBL05 On 12/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total IBL05 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL05</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| IBL06 On 14/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total IBL06 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL06</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| IBL09 On 08/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total IBL09 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL09</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| IBL11 On 12/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 2,000,000,000,000.00        | 20,000,000        | 10,000,000        |
| <b>Total IBL11 SPOT</b>       |        |            |           |              |                   |            | <b>2,000,000,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For IBL11</b>        |        |            |           |              |                   |            | <b>2,000,000,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| IBL12 On 12/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total IBL12 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL12</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| IBL13 On 12/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value       | Contracts Traded  | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|-------------------|
| <b>Total IBL13 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL13</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IBL14 On 28/06/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 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>          |
| IBL15 On 28/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 17,000,000        |
| <b>Total IBL15 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>17,000,000</b> |
| <b>Total For IBL15</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>17,000,000</b> |
| IBL18 On 10/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 4,000,000,000,000.00        |             | 40,000,000        | 20,000,000        |
| <b>Total IBL18 SPOT</b>       |        |            |           |              |                   | <b>4,000,000,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For IBL18</b>        |        |            |           |              |                   | <b>4,000,000,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b> |
| IBL19 On 15/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 300,000           |
| <b>Total IBL19 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>300,000</b>    |
| <b>Total For IBL19</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>300,000</b>    |
| IBL20 On 15/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IBL20 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL20</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IBL21 On 15/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 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 |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IBL22 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL22</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IBL23 On 21/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IBL23 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL23</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IBL24 On 21/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IBL24 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IBL24</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IBL25 On 18/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| <b>Total IBL25 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL25</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| IBL26 On 18/08/2014 Spot Bond |        |            | 1.75000   | 1.75000      |                   |                           | 0.00             | 0                | 0             |
| <b>Total IBL26 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL26</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| IBL28 On 18/08/2016 Spot Bond |        |            | 8.27000   | 8.27000      |                   |                           | 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 | 100.00000    |                   |                           | 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 | 100.00000    |                   |                           | 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 |        |            | 100.00000 | 100.00000    |                   |                           | 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 |        |            | 100.00000 | 100.00000    |                   |                           | 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>      |
| IC02 On 09/05/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 600,300,000,000.00        | 6,003,000        | 3,000,000        |               |
| <b>Total IC02 SPOT</b>        |        |            |           |              |                   | <b>600,300,000,000.00</b> | <b>6,003,000</b> | <b>3,000,000</b> |               |
| <b>Total For IC02</b>         |        |            |           |              |                   | <b>600,300,000,000.00</b> | <b>6,003,000</b> | <b>3,000,000</b> |               |
| IDCP0 On 19/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 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>      |
| IDCP0 On 19/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total IDCP02 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP02</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| IFM01 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value       | Contracts Traded  | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|-------------------|
| <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 | 100.00000    |                   |                             | 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 | 100.00000    |                   |                             | 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>          |
| IKH1D On 09/12/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 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>          |
| IKH2A On 22/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 3,202,830,000,000.00        | 0.00        | 32,028,300        | 16,014,150        |
| <b>Total IKH2A2 SPOT</b>      |        |            |           |              |                   | <b>3,202,830,000,000.00</b> | <b>0.00</b> | <b>32,028,300</b> | <b>16,014,150</b> |
| <b>Total For IKH2A2</b>       |        |            |           |              |                   | <b>3,202,830,000,000.00</b> | <b>0.00</b> | <b>32,028,300</b> | <b>16,014,150</b> |
| IKH2A On 22/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IKH2A3 SPOT</b>      |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IKH2A3</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IKH2B On 22/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IKH2B SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IKH2B</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IKH2C On 22/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IKH2C SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IKH2C</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IKH2D On 22/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |
| <b>Total IKH2D SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For IKH2D</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| IN04 On 15/03/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 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>          |
| IN07 On 16/05/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|-------------------|
| <b>Total IN07 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IN07</b>          |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IN09 On 01/02/2016 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| IND13: On 10/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IND132 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IND132</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IND20: On 24/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IND204 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IND204</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IND20: On 31/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IND205 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IND205</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IND20: On 07/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IND206 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IND206</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IND20: On 14/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 10,000,000,000,000.00        | 100,000,000        | 50,000,000        |
| <b>Total IND207 SPOT</b>       |        |            |           |              |                   |            | <b>10,000,000,000,000.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| <b>Total For IND207</b>        |        |            |           |              |                   |            | <b>10,000,000,000,000.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| IND20: On 21/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IND208 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IND208</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IND20: On 28/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IND209 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IND209</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IND21: On 06/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IND210 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IND210</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IND21: On 13/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |



| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value              | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|--------------------|--------------------|---------------|
| <b>Total IND211 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND211</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND21: On 20/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total IND212 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND212</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND21: On 27/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total IND213 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND213</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND21: On 03/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total IND214 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND214</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND21: On 10/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total IND215 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND215</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND21: On 17/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 26,300,000,000,000.00        | 263,000,000        | 195,000,000        |               |
| <b>Total IND216 SPOT</b>       |        |            |           |              |                   | <b>26,300,000,000,000.00</b> | <b>263,000,000</b> | <b>195,000,000</b> |               |
| <b>Total For IND216</b>        |        |            |           |              |                   | <b>26,300,000,000,000.00</b> | <b>263,000,000</b> | <b>195,000,000</b> |               |
| IND21: On 24/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 77,000,000,000,000.00        | 770,000,000        | 508,000,000        |               |
| <b>Total IND217 SPOT</b>       |        |            |           |              |                   | <b>77,000,000,000,000.00</b> | <b>770,000,000</b> | <b>508,000,000</b> |               |
| <b>Total For IND217</b>        |        |            |           |              |                   | <b>77,000,000,000,000.00</b> | <b>770,000,000</b> | <b>508,000,000</b> |               |
| IND21: On 02/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total IND218 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND218</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND21: On 08/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total IND219 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND219</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND22: On 15/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total IND220 SPOT</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IND220</b>        |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IND22: On 22/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total IND221 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND221</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 29/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND222 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND222</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 05/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND223 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND223</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 12/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND224 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND224</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 19/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND225 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND225</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 26/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND226 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND226</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 03/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND227 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND227</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 10/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND228 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND228</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND22: On 17/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND229 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND229</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 24/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND230 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND230</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 31/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total IND231 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND231</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 07/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND232 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND232</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 14/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND233 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND233</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 21/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND234 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND234</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 28/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND235 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND235</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 04/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND236 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND236</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 11/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND237 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND237</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 18/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND238 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND238</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND23: On 25/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND239 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND239</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 02/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND240 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND240</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 09/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total IND241 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND241</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 16/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND242 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND242</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 23/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND243 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND243</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 30/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND244 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND244</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 06/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND245 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND245</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 13/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND246 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND246</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 20/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND247 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND247</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 27/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND248 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND248</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND24: On 04/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND249 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND249</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND25: On 11/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IND250 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND250</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING10 On 19/05/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ING100 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING100</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING10 On 21/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING101 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING101</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING11 On 31/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ING11 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ING11 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ING12 On 25/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING126 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING126</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING12 On 07/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING127 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING127</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING12 On 26/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING128 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING128</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING13 On 16/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING130 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING130</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING13 On 24/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING131 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING131</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING13 On 22/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| ING13 On 28/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING133 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING133</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING13 On 16/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING134 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING134</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING13 On 10/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ING13 On 09/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING136 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING136</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING13 On 14/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING137 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING137</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING30 On 30/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING30 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING30</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING31 On 31/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING31 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING31</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING32 On 30/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING32 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING32</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING33 On 31/10/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING33 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING33</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING34 On 31/10/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| <b>Total ING34 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For ING34</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| ING46 On 16/10/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total ING46 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For ING46</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| ING60 On 28/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total ING60U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For ING60U</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| ING82 On 30/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total ING82 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For ING82</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| ING89 On 31/12/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| ING97 On 10/03/2012 Spot Bond  |        |            | 8.82500   | 8.82500      |                   |            | 0.00                  | 0                | 0             |
| <b>Total ING97 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For ING97</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| INJ02 On 30/04/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total INJ02 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For INJ02</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| IP255L On 31/01/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total IP255U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For IP255U</b>        |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| IPB3 On 04/12/2013 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |
| <b>Total IPB3 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For IPB3</b>          |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| IPL4 On 29/03/2014 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000.00        | 2,000            | 2,000         |
| <b>Total IPL4 SPOT</b>         |        |            |           |              |                   |            | <b>200,000,000.00</b> | <b>2,000</b>     | <b>2,000</b>  |
| <b>Total For IPL4</b>          |        |            |           |              |                   |            | <b>200,000,000.00</b> | <b>2,000</b>     | <b>2,000</b>  |
| IPL5 On 28/09/2015 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|-------------------|
| <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  |        |            | 100.00000 | 100.00000    |                   |            | 11,400,300,000,000.00        | 114,003,000        | 29,000,000        |
| <b>Total IPL6 SPOT</b>        |        |            |           |              |                   |            | <b>11,400,300,000,000.00</b> | <b>114,003,000</b> | <b>29,000,000</b> |
| <b>Total For IPL6</b>         |        |            |           |              |                   |            | <b>11,400,300,000,000.00</b> | <b>114,003,000</b> | <b>29,000,000</b> |
| IV01 On 31/03/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IV01 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IV01</b>         |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IV012 On 26/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IV014 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IV014</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IV015 On 20/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total IV016 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For IV016</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| IV017 On 31/01/2022 Spot Bond |        |            | 2.75000   | 2.75000      |                   |            | 0.00                         | 0                  | 75,000,000        |
| <b>Total IV017 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>75,000,000</b> |
| <b>Total For IV017</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>75,000,000</b> |
| IV03 On 31/03/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 251,200,000,000.00           | 2,512,000          | 1,256,000         |
| <b>Total IV03 SPOT</b>        |        |            |           |              |                   |            | <b>251,200,000,000.00</b>    | <b>2,512,000</b>   | <b>1,256,000</b>  |
| <b>Total For IV03</b>         |        |            |           |              |                   |            | <b>251,200,000,000.00</b>    | <b>2,512,000</b>   | <b>1,256,000</b>  |
| IV04 On 31/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |



| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total IV04 SPOT</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV04</b>                      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV07 On 31/03/2013 Spot Bond               |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IV07 SPOT</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV07</b>                      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV08 On 30/04/2018 Spot Bond               |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IV08 SPOT</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV08</b>                      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV09 On 30/04/2018 Spot Bond               |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| IVA13 <sup>4</sup> On 25/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA134 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA134</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA20 <sup>4</sup> On 26/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA204 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA204</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA20 <sup>5</sup> On 02/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA205 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA205</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA20 <sup>6</sup> On 09/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA206 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA206</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA20 <sup>7</sup> On 16/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA207 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA207</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA20 <sup>8</sup> On 23/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA208 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA208</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA20 <sup>9</sup> On 01/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| <b>Total IVA209 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA209</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA210 On 08/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA210 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA210</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA211 On 15/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA211 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA211</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA212 On 22/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA212 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA212</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA213 On 29/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA213 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA213</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA214 On 05/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA214 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA214</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA215 On 12/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA215 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA215</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA216 On 19/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 300,000,000,000.00        | 3,000,000        | 3,000,000        |
| <b>Total IVA216 SPOT</b>       |        |            |           |              |                   |            | <b>300,000,000,000.00</b> | <b>3,000,000</b> | <b>3,000,000</b> |
| <b>Total For IVA216</b>        |        |            |           |              |                   |            | <b>300,000,000,000.00</b> | <b>3,000,000</b> | <b>3,000,000</b> |
| IVA217 On 26/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA217 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA217</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA218 On 03/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total IVA218 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For IVA218</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| IVA219 On 10/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total IVA219 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA219</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA220 On 17/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA220 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA220</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA221 On 24/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA221 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA221</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA222 On 31/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA222 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA222</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA223 On 07/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA223 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA223</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA224 On 14/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA224 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA224</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA225 On 21/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA225 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA225</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA226 On 28/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA226 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA226</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA227 On 05/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA227 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA227</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA228 On 12/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA228 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA228</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA229 On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total IVA229 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA229</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA230 On 26/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA230 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA230</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA231 On 02/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA231 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA231</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA232 On 08/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA232 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA232</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA233 On 16/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA233 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA233</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA234 On 23/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA234 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA234</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA235 On 30/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA235 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA235</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA236 On 06/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA236 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA236</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA237 On 13/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA237 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA237</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA238 On 20/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA238 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA238</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA239 On 27/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total IVA239 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA239</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA240 On 04/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA240 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA240</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA241 On 11/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA241 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA241</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA242 On 18/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA242 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA242</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA243 On 25/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA243 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA243</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA244 On 01/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA244 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA244</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA245 On 08/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA245 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA245</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA246 On 15/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA246 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA246</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA247 On 22/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA247 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA247</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA248 On 29/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA248 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA248</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA249 On 06/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value             | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|-------------------|
| <b>Total IVA249 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For IVA249</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| IVA250 On 13/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total IVA250 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For IVA250</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| IVC001 On 05/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total IVC001 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For IVC001</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| IVC002 On 12/02/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total IVC002 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For IVC002</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| IVC004 On 29/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 4,800,000,000,000.00        | 48,000,000        | 24,000,000        | 24,000,000        |
| <b>Total IVC004 SPOT</b>       |        |            |           |              |                   | <b>4,800,000,000,000.00</b> | <b>48,000,000</b> | <b>24,000,000</b> | <b>24,000,000</b> |
| <b>Total For IVC004</b>        |        |            |           |              |                   | <b>4,800,000,000,000.00</b> | <b>48,000,000</b> | <b>24,000,000</b> | <b>24,000,000</b> |
| KCF01 On 30/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total KCF01U SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For KCF01U</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| KCF02 On 30/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total KCF02U SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For KCF02U</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| KSB004 On 01/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total KSB004 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For KSB004</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| KSB005 On 28/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total KSB005 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For KSB005</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| KSB006 On 01/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |
| <b>Total KSB006 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| <b>Total For KSB006</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>          |
| KSP00 On 01/02/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|---------------|
| <b>Total KSP003 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For KSP003</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| KSP00 On 01/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total KSP004 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For KSP004</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| KSP00 On 31/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total KSP005 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For KSP005</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| KW01 On 31/10/2027 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 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>      |
| LBK01 On 25/10/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total LBK01 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK01</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| LEO01 On 29/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total LEO01 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For LEO01</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| LGL1 On 12/09/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 940,000,000,000.00        | 9,400,000        | 4,700,000        |               |
| <b>Total LGL1 SPOT</b>        |        |            |           |              |                   | <b>940,000,000,000.00</b> | <b>9,400,000</b> | <b>4,700,000</b> |               |
| <b>Total For LGL1</b>         |        |            |           |              |                   | <b>940,000,000,000.00</b> | <b>9,400,000</b> | <b>4,700,000</b> |               |
| MAQ01 On 27/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total MAQ007 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ007</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| MAQ01 On 09/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total MAQ008 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ008</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| MAQ01 On 05/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |
| <b>Total MAQ009 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ009</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| MAQ0 On 26/04/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value              | Contracts Traded   | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|--------------------|--------------------|---------------|
| <b>Total MAQ010 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MAQ010</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBF01 On 16/04/2012 Spot Bond |        |            | 7.09500   | 7.09500      |                   |                              | 0.00               | 0                  | 0             |
| <b>Total MBF017 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBF017</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBF01 On 15/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total MBF018 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBF018</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBF01 On 15/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total MBF019 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBF019</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBF02 On 26/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total MBF024 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBF024</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBF02 On 26/05/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 20,400,000,000,000.00        | 204,000,000        | 102,000,000        |               |
| <b>Total MBF025 SPOT</b>      |        |            |           |              |                   | <b>20,400,000,000,000.00</b> | <b>204,000,000</b> | <b>102,000,000</b> |               |
| <b>Total For MBF025</b>       |        |            |           |              |                   | <b>20,400,000,000,000.00</b> | <b>204,000,000</b> | <b>102,000,000</b> |               |
| MBF02 On 05/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total MBF026 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBF026</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBF02 On 07/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 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>      |
| MBP01 On 30/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total MBP011 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP011</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBP01 On 29/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total MBP012 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP012</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBP01 On 29/01/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total MBP013 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP013</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP14 On 10/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP14U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP14U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP16 On 13/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP16U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP16U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP17 On 23/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP17U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP17U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP18 On 28/01/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP18U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP18U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP19 On 18/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP19U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP19U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP20 On 17/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP20U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP20U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP21 On 11/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP21U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP21U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP22 On 09/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP22U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP22U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MCB2M On 13/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MCB2M SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MCB2M</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MCB3M On 13/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value       | Contracts Traded   | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|-------------------|
| <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>          |
| MEFS/ On 05/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 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>          |
| MEFS/ On 05/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total MEFSA2 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For MEFSA2</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| MEFS/ On 05/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 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>          |
| MEFS/ On 05/01/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 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>          |
| MEFS/ On 05/07/2026 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 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>          |
| MEFSI On 05/10/2016 Spot Bond |        |            | 8.59000   | 8.59000      |                   |                              | 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>          |
| MEFSI On 05/01/2019 Spot Bond |        |            | 9.34000   | 9.34000      |                   |                              | 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>          |
| MEFSI On 05/01/2022 Spot Bond |        |            | 10.01000  | 10.01000     |                   |                              | 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 |        |            | 100.00000 | 100.00000    |                   | 27,960,000,000,000.00        |             | 279,600,000        | 74,800,000        |
| <b>Total MET01 SPOT</b>       |        |            |           |              |                   | <b>27,960,000,000,000.00</b> |             | <b>279,600,000</b> | <b>74,800,000</b> |
| <b>Total For MET01</b>        |        |            |           |              |                   | <b>27,960,000,000,000.00</b> |             | <b>279,600,000</b> | <b>74,800,000</b> |
| MFS1/ On 20/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value             | Contracts Traded  | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|---------------|
| <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 | 100.00000    |                   |                             | 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>      |
| MFS1E On 20/09/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 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>      |
| MGL0 On 15/09/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 3,200,200,000,000.00        | 32,002,000        | 16,000,000        |               |
| <b>Total MGL01 SPOT</b>       |        |            |           |              |                   | <b>3,200,200,000,000.00</b> | <b>32,002,000</b> | <b>16,000,000</b> |               |
| <b>Total For MGL01</b>        |        |            |           |              |                   | <b>3,200,200,000,000.00</b> | <b>32,002,000</b> | <b>16,000,000</b> |               |
| MTN0 On 13/07/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 400,500,000,000.00          | 4,005,000         | 2,000,000         |               |
| <b>Total MTN02 SPOT</b>       |        |            |           |              |                   | <b>400,500,000,000.00</b>   | <b>4,005,000</b>  | <b>2,000,000</b>  |               |
| <b>Total For MTN02</b>        |        |            |           |              |                   | <b>400,500,000,000.00</b>   | <b>4,005,000</b>  | <b>2,000,000</b>  |               |
| MTN0 On 13/07/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total MTN03 SPOT</b>       |        |            |           |              |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For MTN03</b>        |        |            |           |              |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| MTN0 On 13/07/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 700,300,000,000.00          | 7,003,000         | 3,500,000         |               |
| <b>Total MTN04 SPOT</b>       |        |            |           |              |                   | <b>700,300,000,000.00</b>   | <b>7,003,000</b>  | <b>3,500,000</b>  |               |
| <b>Total For MTN04</b>        |        |            |           |              |                   | <b>700,300,000,000.00</b>   | <b>7,003,000</b>  | <b>3,500,000</b>  |               |
| MTN0 On 28/10/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total MTN05 SPOT</b>       |        |            |           |              |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For MTN05</b>        |        |            |           |              |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| MTNC On 05/03/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 50,000,000,000.00           | 500,000           | 500,000           |               |
| <b>Total MTNC05 SPOT</b>      |        |            |           |              |                   | <b>50,000,000,000.00</b>    | <b>500,000</b>    | <b>500,000</b>    |               |
| <b>Total For MTNC05</b>       |        |            |           |              |                   | <b>50,000,000,000.00</b>    | <b>500,000</b>    | <b>500,000</b>    |               |
| N4A11 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total N4A111 SPOT</b>      |        |            |           |              |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For N4A111</b>       |        |            |           |              |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| N4A20 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                        | 0                 | 0                 |               |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|------------------|
| <b>Total N4A202 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A202</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A20 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A205 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A205</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A20 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00        |             | 4,000,000        | 1,000,000        |
| <b>Total N4A208 SPOT</b>      |        |            |           |              |                   | <b>400,000,000,000.00</b> |             | <b>4,000,000</b> | <b>1,000,000</b> |
| <b>Total For N4A208</b>       |        |            |           |              |                   | <b>400,000,000,000.00</b> |             | <b>4,000,000</b> | <b>1,000,000</b> |
| N4A21 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 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>         |
| N4A30 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 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>         |
| N4A30 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A305 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A305</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A30 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A308 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A308</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A31 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A311 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A311</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A40 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A402 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A402</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A40 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A405 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A405</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A40 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| <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>      |
| N4A41 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0             |
| <b>Total N4A411 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A411</b>       |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| N4A50 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| N4B50 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| N4C50 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| N4D68 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| N4E68 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NBK10 On 21/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0             |
| <b>Total NBK10B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK10B</b>       |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| NBK11 On 27/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NBK1E On 09/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0             |
| <b>Total NBK1B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK1B</b>        |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| NBK2/ On 15/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,600,300,000,000.00 | 16,003,000       | 8,000,000     |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| <b>Total NBK2A SPOT</b>       |        |            |           |              |                   |            | <b>1,600,300,000,000.00</b> | <b>16,003,000</b> | <b>8,000,000</b>  |
| <b>Total For NBK2A</b>        |        |            |           |              |                   |            | <b>1,600,300,000,000.00</b> | <b>16,003,000</b> | <b>8,000,000</b>  |
| NBK2E On 15/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| NBK3/ On 09/09/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,200,100,000,000.00        | 12,001,000        | 6,000,000         |
| <b>Total NBK3A SPOT</b>       |        |            |           |              |                   |            | <b>1,200,100,000,000.00</b> | <b>12,001,000</b> | <b>6,000,000</b>  |
| <b>Total For NBK3A</b>        |        |            |           |              |                   |            | <b>1,200,100,000,000.00</b> | <b>12,001,000</b> | <b>6,000,000</b>  |
| NBK4 On 28/10/2024 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| NBK5E On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total NBK5B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For NBK5B</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| NBK6/ On 19/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 2,000,000,000,000.00        | 20,000,000        | 10,000,000        |
| <b>Total NBK6A SPOT</b>       |        |            |           |              |                   |            | <b>2,000,000,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For NBK6A</b>        |        |            |           |              |                   |            | <b>2,000,000,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| NBK6E On 19/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| NBK7E On 19/04/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| NBK8/ On 24/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total NBK8A SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For NBK8A</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| NBK8E On 24/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total NBK8B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For NBK8B</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| NBK9/ On 23/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,800,500,000,000.00        | 18,005,000        | 9,000,000         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| <b>Total NBK9A SPOT</b>       |        |            |           |              |                   |            | <b>1,800,500,000,000.00</b> | <b>18,005,000</b> | <b>9,000,000</b> |
| <b>Total For NBK9A</b>        |        |            |           |              |                   |            | <b>1,800,500,000,000.00</b> | <b>18,005,000</b> | <b>9,000,000</b> |
| NBK9E On 23/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| NBK11 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total NBK11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For NBK11</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| NCLN On 24/01/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total NCLN17 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For NCLN17</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| NCLN On 07/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total NCLN19 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For NCLN19</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| NCLN On 30/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total NCLN42 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For NCLN42</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| NCLN On 28/08/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total NCLN43 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For NCLN43</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| NCLN On 17/09/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total NCLN44 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For NCLN44</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| NCLN On 22/09/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total NCLN45 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For NCLN45</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| NCLN On 20/10/2014 Spot Bond  |        |            | 100.00000 | 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>         |
| NCLN On 25/02/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total NCLN48 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN48</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN On 12/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN49 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN49</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN On 25/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN50 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN50</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN On 26/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN51 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN51</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN On 26/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN52 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN52</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN On 26/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN53 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN53</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN On 31/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN On 07/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN On 15/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN On 01/06/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN On 30/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| NCLN61 On 02/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN62 On 08/12/2015 Spot Bond |        |            | 100.00000 | 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>      |
| NCLN63 On 25/01/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN64 On 25/01/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN65 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN65</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN65 On 29/01/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN66 On 13/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN67 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN67</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN67 On 30/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN68 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN68</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN68 On 27/05/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| NCLN69 On 30/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN70 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN70</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED10 On 15/08/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|------------------|------------------|
| <b>Total NED10 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED10</b>        |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED11 On 17/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total NED11 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED11</b>        |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED12 On 14/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total NED12A SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED12A</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED12 On 14/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total NED12B SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED12B</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED6 On 20/09/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total NED6 SPOT</b>        |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED6</b>         |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED7 On 08/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total NED7 SPOT</b>        |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED7</b>         |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED8 On 08/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 700,000,000,000.00        | 0.00        | 7,000,000        | 3,500,000        |
| <b>Total NED8 SPOT</b>        |        |            |           |              |                   | <b>700,000,000,000.00</b> | <b>0.00</b> | <b>7,000,000</b> | <b>3,500,000</b> |
| <b>Total For NED8</b>         |        |            |           |              |                   | <b>700,000,000,000.00</b> | <b>0.00</b> | <b>7,000,000</b> | <b>3,500,000</b> |
| NED9 On 06/07/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 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>         |
| NEDH On 20/11/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total NEDH1A SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NEDH1A</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NEDH On 20/11/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |
| <b>Total NEDH1B SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NEDH1B</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NET31 On 30/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total NET31 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NET31</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NET41 On 16/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NET41 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NET41</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB10 On 08/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NILB10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB10</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NMP20N On 24/07/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NMP20N SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NMP20N</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A10 On 22/05/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A10</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A11 On 22/05/2016 Spot Bond |        |            | 6.82500   | 6.82500      |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1A11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A11</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A12 On 22/05/2014 Spot Bond |        |            | 6.58500   | 6.58500      |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1A12 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A12</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A13 On 22/05/2012 Spot Bond |        |            | 6.12500   | 6.12500      |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1A13 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A13</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A14 On 22/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1A14 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A14</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B10 On 22/05/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B10</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B11 On 22/05/2014 Spot Bond |        |            | 6.92500   | 6.92500      |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total NQ1B11 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B11</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B On 22/05/2012 Spot Bond  |        |            | 6.57500   | 6.57500      |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B12 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B12</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B On 22/05/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B13 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B13</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C On 22/05/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C10</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C On 22/05/2014 Spot Bond  |        |            | 7.32500   | 7.32500      |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1C11 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C11</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C On 22/05/2012 Spot Bond  |        |            | 7.05500   | 7.05500      |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1C12 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C12</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C On 22/05/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1C13 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C13</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1 On 22/05/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQF1A8 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQF1A8</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1 On 22/05/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQF1A9 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQF1A9</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1E On 22/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQF1B9 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQF1B9</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1 On 22/05/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value              | Contracts Traded   | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|--------------------|--------------------|---------------|
| <b>Total NQF1C9 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For NQF1C9</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| NQF1E On 22/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total NQF1D4 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For NQF1D4</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| NQF1E On 22/05/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total NQF1D5 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For NQF1D5</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| NQF1E On 22/05/2016 Spot Bond |        |            | 8.21500   | 8.21500      |                   |                              | 0.00               | 0                  | 0             |
| <b>Total NQF1D6 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For NQF1D6</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| NRA01 On 31/10/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 6,000,000,000,000.00         | 60,000,000         | 30,000,000         |               |
| <b>Total NRA013 SPOT</b>      |        |            |           |              |                   | <b>6,000,000,000,000.00</b>  | <b>60,000,000</b>  | <b>30,000,000</b>  |               |
| <b>Total For NRA013</b>       |        |            |           |              |                   | <b>6,000,000,000,000.00</b>  | <b>60,000,000</b>  | <b>30,000,000</b>  |               |
| NRA01 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 30,300,000,000,000.00        | 303,000,000        | 73,000,000         |               |
| <b>Total NRA014 SPOT</b>      |        |            |           |              |                   | <b>30,300,000,000,000.00</b> | <b>303,000,000</b> | <b>73,000,000</b>  |               |
| <b>Total For NRA014</b>       |        |            |           |              |                   | <b>30,300,000,000,000.00</b> | <b>303,000,000</b> | <b>73,000,000</b>  |               |
| NRA01 On 30/11/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 1,000,000,000,000.00         | 10,000,000         | 5,000,000          |               |
| <b>Total NRA018 SPOT</b>      |        |            |           |              |                   | <b>1,000,000,000,000.00</b>  | <b>10,000,000</b>  | <b>5,000,000</b>   |               |
| <b>Total For NRA018</b>       |        |            |           |              |                   | <b>1,000,000,000,000.00</b>  | <b>10,000,000</b>  | <b>5,000,000</b>   |               |
| NRA01 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                         | 0                  | 0                  |               |
| <b>Total NRA01U SPOT</b>      |        |            |           |              |                   | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |               |
| <b>Total For NRA01U</b>       |        |            |           |              |                   | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |               |
| NRA02 On 31/10/2022 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 7,400,300,000,000.00         | 74,003,000         | 74,003,000         |               |
| <b>Total NRA022 SPOT</b>      |        |            |           |              |                   | <b>7,400,300,000,000.00</b>  | <b>74,003,000</b>  | <b>74,003,000</b>  |               |
| <b>Total For NRA022</b>       |        |            |           |              |                   | <b>7,400,300,000,000.00</b>  | <b>74,003,000</b>  | <b>74,003,000</b>  |               |
| NRA02 On 31/05/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 63,600,000,000,000.00        | 636,000,000        | 243,000,000        |               |
| <b>Total NRA023 SPOT</b>      |        |            |           |              |                   | <b>63,600,000,000,000.00</b> | <b>636,000,000</b> | <b>243,000,000</b> |               |
| <b>Total For NRA023</b>       |        |            |           |              |                   | <b>63,600,000,000,000.00</b> | <b>636,000,000</b> | <b>243,000,000</b> |               |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 11,400,000,000,000.00        | 114,000,000        | 109,000,000        |               |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| <b>Total NRA028 SPOT</b>      |        |            |           |              |                   |            | <b>11,400,000,000,000.00</b> | <b>114,000,000</b> | <b>109,000,000</b> |
| <b>Total For NRA028</b>       |        |            |           |              |                   |            | <b>11,400,000,000,000.00</b> | <b>114,000,000</b> | <b>109,000,000</b> |
| NTC07 On 01/03/2012 Spot Bond |        |            | 8.07500   | 8.07500      |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total NTC07 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC07</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| NTC08 On 13/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total NTC08 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC08</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| NTC09 On 18/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total NTC09 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC09</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| NTC10 On 18/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total NTC10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC10</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| NTC11 On 18/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total NTC11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC11</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| NTC12 On 25/08/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>           |
| OCT1A On 18/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>           |
| OCT1A On 18/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total OCT1A4 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For OCT1A4</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| OCT1B On 18/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total OCT1B1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For OCT1B1</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| OCT1C On 18/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value       | Contracts Traded   | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|-------------------|
| <b>Total OCT1C1 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OCT1C1</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OCT1E On 18/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OCT1D1 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OCT1D1</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OCT1E On 18/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OCT1E1 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OCT1E1</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OML0 On 27/10/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 11,700,600,000,000.00        |             | 117,006,000        | 55,500,000        |
| <b>Total OML01 SPOT</b>       |        |            |           |              |                   | <b>11,700,600,000,000.00</b> |             | <b>117,006,000</b> | <b>55,500,000</b> |
| <b>Total For OML01</b>        |        |            |           |              |                   | <b>11,700,600,000,000.00</b> |             | <b>117,006,000</b> | <b>55,500,000</b> |
| OTCA On 31/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OTCA03 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OTCA03</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OTCA On 30/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OTCA05 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OTCA05</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OTCA On 30/04/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OTCA06 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OTCA06</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OTCA On 30/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OTCA07 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OTCA07</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OTCA On 30/04/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OTCA08 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OTCA08</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OTCA On 30/04/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |
| <b>Total OTCA10 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For OTCA10</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| OTCA On 31/10/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                 |

| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total OTCA1U SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For OTCA1U</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| OTCB <sup>1</sup> On 31/10/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total OTCB1U SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For OTCB1U</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBETC <sup>1</sup> On 13/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 <sup>1</sup> On 06/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| PNP0 <sup>3</sup> On 21/02/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PNP03 SPOT</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PNP03</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PNP04 <sup>1</sup> On 16/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PNP04 SPOT</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PNP04</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A1 <sup>1</sup> On 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2A1F SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A1F</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A2 <sup>1</sup> On 15/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2A2B SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A2B</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A3 <sup>1</sup> On 15/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2A3B SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A3B</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A4 <sup>1</sup> On 15/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2A4D SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A4D</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A5 <sup>1</sup> On 15/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total PR2A9D SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A9D</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A9 On 15/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2A9E SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A9E</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B1 On 15/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2B1B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B1B</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B1 On 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2B1F SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B1F</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B2 On 15/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2B2B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B2B</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B4 On 15/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2B4D SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B4D</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B5 On 15/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2B5E SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B5E</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2C1 On 15/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2C1B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2C1B</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2C1 On 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2C1F SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2C1F</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2C4 On 15/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PR2C4D SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2C4D</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2D1 On 15/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                  | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------|------------------|----------------|
| <b>Total PR2D1B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PR2D1B</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| PR2D1 On 15/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total PR2D1F SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PR2D1F</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| PR2D4 On 15/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total PR2D4D SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PR2D4D</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| PRM1 On 15/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total PRM1A4 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PRM1A4</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| PRP1 On 01/10/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total PRP1A3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PRP1A3</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| PRP1E On 01/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total PRP1B3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PRP1B3</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| PRP1C On 01/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total PRP1C3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PRP1C3</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| PRP2 On 04/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total PRP2A2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For PRP2A2</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| R009P On 15/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0              |
| <b>Total R009P SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| <b>Total For R009P</b>        |        |            |           |              |                   |            | <b>0.00</b>            | <b>0</b>         | <b>0</b>       |
| R010P On 21/12/2025 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>       |
| R157 On 15/09/2015 Spot Bond  |        |            | 6.64000   | 6.66000      |                   |            | 264,869,341,040,000.00 | 39,889,961,000   | 14,343,011,000 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                         | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| <b>Total R157 SPOT</b>        |        |            |           |              |                   |            | <b>264,869,341,040,000.00</b> | <b>39,889,961,000</b> | <b>14,343,011,000</b> |
| <b>Total For R157</b>         |        |            |           |              |                   |            | <b>264,869,341,040,000.00</b> | <b>39,889,961,000</b> | <b>14,343,011,000</b> |
| R158P On 15/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>              |
| R159P On 15/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0                     |
| <b>Total R159P SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For R159P</b>        |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| R179 On 01/08/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0                     |
| <b>Total R179 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For R179</b>         |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.30000   | 8.32000      |                   |            | 80,113,978,746,800.00         | 9,652,286,596         | 9,266,965,000         |
| <b>Total R186 SPOT</b>        |        |            |           |              |                   |            | <b>80,113,978,746,800.00</b>  | <b>9,652,286,596</b>  | <b>9,266,965,000</b>  |
| <b>Total For R186</b>         |        |            |           |              |                   |            | <b>80,113,978,746,800.00</b>  | <b>9,652,286,596</b>  | <b>9,266,965,000</b>  |
| R187P On 21/12/2026 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>              |
| R189 On 31/03/2013 Spot Bond  |        |            | 218.56934 | 218.53477    |                   |            | 62,510,831,240,000.00         | 286,000,000           | 591,500,000           |
| <b>Total R189 SPOT</b>        |        |            |           |              |                   |            | <b>62,510,831,240,000.00</b>  | <b>286,000,000</b>    | <b>591,500,000</b>    |
| <b>Total For R189</b>         |        |            |           |              |                   |            | <b>62,510,831,240,000.00</b>  | <b>286,000,000</b>    | <b>591,500,000</b>    |
| R197 On 07/12/2023 Spot Bond  |        |            | 2.20000   | 2.21000      |                   |            | 2,732,884,000,000.00          | 1,242,220,000         | 454,998,000           |
| <b>Total R197 SPOT</b>        |        |            |           |              |                   |            | <b>2,732,884,000,000.00</b>   | <b>1,242,220,000</b>  | <b>454,998,000</b>    |
| <b>Total For R197</b>         |        |            |           |              |                   |            | <b>2,732,884,000,000.00</b>   | <b>1,242,220,000</b>  | <b>454,998,000</b>    |
| R201 On 21/12/2014 Spot Bond  |        |            | 6.19500   | 6.21500      |                   |            | 43,239,563,850,630.00         | 6,979,752,034         | 3,381,594,630         |
| <b>Total R201 SPOT</b>        |        |            |           |              |                   |            | <b>43,239,563,850,630.00</b>  | <b>6,979,752,034</b>  | <b>3,381,594,630</b>  |
| <b>Total For R201</b>         |        |            |           |              |                   |            | <b>43,239,563,850,630.00</b>  | <b>6,979,752,034</b>  | <b>3,381,594,630</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.30000   | 2.30000      |                   |            | 7,025,856,000,000.00          | 3,054,720,000         | 1,748,068,303         |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                         | Contracts Traded      | Open Interest        |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|----------------------|
| <b>Total R202 SPOT</b>       |        |            |           |              |                   |            | <b>7,025,856,000,000.00</b>   | <b>3,054,720,000</b>  | <b>1,748,068,303</b> |
| <b>Total For R202</b>        |        |            |           |              |                   |            | <b>7,025,856,000,000.00</b>   | <b>3,054,720,000</b>  | <b>1,748,068,303</b> |
| R203 On 15/09/2017 Spot Bond |        |            | 7.31000   | 7.36000      |                   |            | 101,393,311,140,000.00        | 13,870,494,000        | 7,150,370,000        |
| <b>Total R203 SPOT</b>       |        |            |           |              |                   |            | <b>101,393,311,140,000.00</b> | <b>13,870,494,000</b> | <b>7,150,370,000</b> |
| <b>Total For R203</b>        |        |            |           |              |                   |            | <b>101,393,311,140,000.00</b> | <b>13,870,494,000</b> | <b>7,150,370,000</b> |
| R204 On 21/12/2018 Spot Bond |        |            | 7.59500   | 7.63000      |                   |            | 88,667,556,768,630.00         | 11,674,464,354        | 5,305,630,016        |
| <b>Total R204 SPOT</b>       |        |            |           |              |                   |            | <b>88,667,556,768,630.00</b>  | <b>11,674,464,354</b> | <b>5,305,630,016</b> |
| <b>Total For R204</b>        |        |            |           |              |                   |            | <b>88,667,556,768,630.00</b>  | <b>11,674,464,354</b> | <b>5,305,630,016</b> |
| R205 On 31/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 1,555,000,000        |
| <b>Total R205 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>1,555,000,000</b> |
| <b>Total For R205</b>        |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>1,555,000,000</b> |
| R206 On 15/01/2014 Spot Bond |        |            | 6.01500   | 6.03000      |                   |            | 54,938,604,000,000.00         | 9,133,600,000         | 4,796,750,000        |
| <b>Total R206 SPOT</b>       |        |            |           |              |                   |            | <b>54,938,604,000,000.00</b>  | <b>9,133,600,000</b>  | <b>4,796,750,000</b> |
| <b>Total For R206</b>        |        |            |           |              |                   |            | <b>54,938,604,000,000.00</b>  | <b>9,133,600,000</b>  | <b>4,796,750,000</b> |
| R207 On 15/01/2020 Spot Bond |        |            | 7.80500   | 7.84000      |                   |            | 152,962,734,715,630.00        | 19,598,044,166        | 9,635,081,802        |
| <b>Total R207 SPOT</b>       |        |            |           |              |                   |            | <b>152,962,734,715,630.00</b> | <b>19,598,044,166</b> | <b>9,635,081,802</b> |
| <b>Total For R207</b>        |        |            |           |              |                   |            | <b>152,962,734,715,630.00</b> | <b>19,598,044,166</b> | <b>9,635,081,802</b> |
| R208 On 31/03/2021 Spot Bond |        |            | 7.85000   | 7.88000      |                   |            | 171,477,994,330,800.00        | 21,844,330,488        | 9,237,983,000        |
| <b>Total R208 SPOT</b>       |        |            |           |              |                   |            | <b>171,477,994,330,800.00</b> | <b>21,844,330,488</b> | <b>9,237,983,000</b> |
| <b>Total For R208</b>        |        |            |           |              |                   |            | <b>171,477,994,330,800.00</b> | <b>21,844,330,488</b> | <b>9,237,983,000</b> |
| R209 On 31/03/2036 Spot Bond |        |            | 8.69500   | 8.70000      |                   |            | 180,521,103,380,000.00        | 20,761,484,000        | 8,526,792,000        |
| <b>Total R209 SPOT</b>       |        |            |           |              |                   |            | <b>180,521,103,380,000.00</b> | <b>20,761,484,000</b> | <b>8,526,792,000</b> |
| <b>Total For R209</b>        |        |            |           |              |                   |            | <b>180,521,103,380,000.00</b> | <b>20,761,484,000</b> | <b>8,526,792,000</b> |
| R210 On 31/03/2028 Spot Bond |        |            | 2.35000   | 2.35000      |                   |            | 4,033,070,000,000.00          | 1,716,200,000         | 1,555,461,000        |
| <b>Total R210 SPOT</b>       |        |            |           |              |                   |            | <b>4,033,070,000,000.00</b>   | <b>1,716,200,000</b>  | <b>1,555,461,000</b> |
| <b>Total For R210</b>        |        |            |           |              |                   |            | <b>4,033,070,000,000.00</b>   | <b>1,716,200,000</b>  | <b>1,555,461,000</b> |
| R211 On 31/01/2017 Spot Bond |        |            | 0.90000   | 0.90000      |                   |            | 481,950,000,000.00            | 535,500,000           | 159,579,000          |
| <b>Total R211 SPOT</b>       |        |            |           |              |                   |            | <b>481,950,000,000.00</b>     | <b>535,500,000</b>    | <b>159,579,000</b>   |
| <b>Total For R211</b>        |        |            |           |              |                   |            | <b>481,950,000,000.00</b>     | <b>535,500,000</b>    | <b>159,579,000</b>   |
| R212 On 31/01/2022 Spot Bond |        |            | 2.15000   | 2.15000      |                   |            | 5,315,316,000,000.00          | 2,472,240,000         | 705,412,069          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest        |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|-----------------------|----------------------|
| <b>Total R212 SPOT</b>        |        |            |           |              |                   |            | <b>5,315,316,000,000.00</b>  | <b>2,472,240,000</b>  | <b>705,412,069</b>   |
| <b>Total For R212</b>         |        |            |           |              |                   |            | <b>5,315,316,000,000.00</b>  | <b>2,472,240,000</b>  | <b>705,412,069</b>   |
| R213 On 28/02/2031 Spot Bond  |        |            | 8.68000   | 8.68500      |                   |            | 31,836,981,400,000.00        | 3,667,855,000         | 1,581,069,000        |
| <b>Total R213 SPOT</b>        |        |            |           |              |                   |            | <b>31,836,981,400,000.00</b> | <b>3,667,855,000</b>  | <b>1,581,069,000</b> |
| <b>Total For R213</b>         |        |            |           |              |                   |            | <b>31,836,981,400,000.00</b> | <b>3,667,855,000</b>  | <b>1,581,069,000</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 6.50000   | 6.50000      |                   |            | 75,127,000,000,000.00        | 11,558,000,000        | 3,135,295,000        |
| <b>Total R214 SPOT</b>        |        |            |           |              |                   |            | <b>75,127,000,000,000.00</b> | <b>11,558,000,000</b> | <b>3,135,295,000</b> |
| <b>Total For R214</b>         |        |            |           |              |                   |            | <b>75,127,000,000,000.00</b> | <b>11,558,000,000</b> | <b>3,135,295,000</b> |
| R221C On 15/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                     | 0                    |
| <b>Total R221C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For R221C</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| R222C On 15/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                     | 0                    |
| <b>Total R222C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For R222C</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| R223C On 15/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                     | 0                    |
| <b>Total R223C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For R223C</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| R224C On 15/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                     | 0                    |
| <b>Total R224C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For R224C</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| R225C On 15/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                     | 0                    |
| <b>Total R225C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For R225C</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| R226C On 15/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                     | 0                    |
| <b>Total R226C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For R226C</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| R227C On 15/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                     | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R228C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R228C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R229C On 15/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| R321C On 21/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R321C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R321C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R322C On 21/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R322C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R322C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R323C On 21/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R323C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R323C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R324C On 21/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R324C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R324C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R325C On 21/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R325C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R325C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R326C On 21/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R335C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R335C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R336C On 21/12/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total R347C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R347C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R348C On 21/12/2025 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| RCSB1 On 16/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RCSB01 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB01</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB1 On 15/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RCSB02 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB02</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB1 On 15/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| RCSC1 On 09/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RCSC05 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSC05</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSC1 On 06/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RCSC06 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSC06</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSC1 On 06/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total RCSC07 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSC07</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC On 06/03/2012 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC02</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES05 On 17/10/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RES05 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES05</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES06 On 18/10/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| RES07 On 14/02/2012 Spot Bond  |        |            | 5.87500   | 5.87500      |                   |            | 0.00        | 0                | 0             |
| <b>Total RES07 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES07</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RESB01 On 03/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RESB01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RESB01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RMBI06 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RMBI06</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP001 On 28/02/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RP001 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP001</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP002 On 28/02/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RP002 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP002</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP004 On 25/11/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| RPG01 On 28/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total RPG01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG01 On 25/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| RPP01 On 31/08/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| RPP02 On 12/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP02U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP02U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP03 On 10/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP03U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP03U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP04 On 07/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| RPP05 On 21/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP05U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP05U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RW02 On 31/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RW02 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RW02</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RW21 On 21/04/2021 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RW21 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RW21</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SA060 On 26/01/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SA060U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SA060U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBC2 On 28/04/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| <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>          |
| SBK10 On 19/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBK10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBK10</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBK12 On 24/11/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 5,360,000,000,000.00        | 53,600,000        | 26,800,000        |
| <b>Total SBK12 SPOT</b>       |        |            |           |              |                   |            | <b>5,360,000,000,000.00</b> | <b>53,600,000</b> | <b>26,800,000</b> |
| <b>Total For SBK12</b>        |        |            |           |              |                   |            | <b>5,360,000,000,000.00</b> | <b>53,600,000</b> | <b>26,800,000</b> |
| SBK13 On 24/11/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 8.00000   | 8.00000      |                   |            | 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 | 100.00000    |                   |            | 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>          |
| SBK7 On 24/05/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 3,400,000,000,000.00        | 34,000,000        | 17,000,000        |
| <b>Total SBK7 SPOT</b>        |        |            |           |              |                   |            | <b>3,400,000,000,000.00</b> | <b>34,000,000</b> | <b>17,000,000</b> |
| <b>Total For SBK7</b>         |        |            |           |              |                   |            | <b>3,400,000,000,000.00</b> | <b>34,000,000</b> | <b>17,000,000</b> |
| SBK8 On 10/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 400,200,000,000.00          | 4,002,000         | 2,000,000         |
| <b>Total SBK8 SPOT</b>        |        |            |           |              |                   |            | <b>400,200,000,000.00</b>   | <b>4,002,000</b>  | <b>2,000,000</b>  |
| <b>Total For SBK8</b>         |        |            |           |              |                   |            | <b>400,200,000,000.00</b>   | <b>4,002,000</b>  | <b>2,000,000</b>  |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 1,300,000,000,000.00        | 13,000,000        | 6,500,000         |
| <b>Total SBK9 SPOT</b>        |        |            |           |              |                   |            | <b>1,300,000,000,000.00</b> | <b>13,000,000</b> | <b>6,500,000</b>  |
| <b>Total For SBK9</b>         |        |            |           |              |                   |            | <b>1,300,000,000,000.00</b> | <b>13,000,000</b> | <b>6,500,000</b>  |
| SBK11 On 09/04/2014 Spot Bond |        |            | 5.75000   | 5.75000      |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBK11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBK11</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBN18 On 14/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total SBN18 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN18</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN20 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN20 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN20</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN27 On 15/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| SBN32 On 19/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN32 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN32</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN33 On 15/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| SBN36 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN36 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN36</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN42 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total SBN42 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN42</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN4€ On 15/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| SBN4€ On 22/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN48 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN48</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN4€ On 02/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN49 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN49</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN5€ On 23/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN50 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN50</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN51 On 03/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| SBN52 On 03/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN52 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN52</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBR0€ On 05/11/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBR003 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBR003</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS13 On 22/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBS13 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS13</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS14 On 07/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SBS14 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS14</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS15 On 26/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|-------------------|
| <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 | 100.00000    |                   |                           | 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>          |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 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>          |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |                           | 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>          |
| SBS4 On 16/11/2021 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |                           | 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>          |
| SBS7 On 26/03/2013 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                 |
| <b>Total SBS7 SPOT</b>         |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>          |
| <b>Total For SBS7</b>          |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>          |
| SBS9 On 07/07/2016 Spot Bond   |        |            | 100.00000 | 100.00000    |                   | 500,200,000,000.00        | 5,002,000        | 2,500,000        |                   |
| <b>Total SBS9 SPOT</b>         |        |            |           |              |                   | <b>500,200,000,000.00</b> | <b>5,002,000</b> | <b>2,500,000</b> |                   |
| <b>Total For SBS9</b>          |        |            |           |              |                   | <b>500,200,000,000.00</b> | <b>5,002,000</b> | <b>2,500,000</b> |                   |
| SBS11i On 03/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                 |
| <b>Total SBS110 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>          |
| <b>Total For SBS110</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>          |
| SBS11 On 07/12/2023 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 40,000,000        |
| <b>Total SBS11 SPOT</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>40,000,000</b> |
| <b>Total For SBS11</b>         |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>40,000,000</b> |
| SBS11i On 31/01/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                 |
| <b>Total SBS112 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>          |
| <b>Total For SBS112</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>          |
| SCM1i On 15/09/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|------------------|
| <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>         |
| SCM2: On 20/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total SCM220 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For SCM220</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| SCM2: On 17/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total SCM221 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For SCM221</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| SCM2: On 19/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total SCM222 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For SCM222</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| SHF01 On 15/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total SHI02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For SHI02</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| SHS01 On 15/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total SHS01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For SHS01</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| SLI1 On 15/08/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |
| <b>Total SLI1 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| <b>Total For SLI1</b>         |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>         |
| SLI2 On 15/08/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 1,700,000,000,000.00        | 17,000,000        | 8,500,000        |
| <b>Total SLI2 SPOT</b>        |        |            |           |              |                   |            | <b>1,700,000,000,000.00</b> | <b>17,000,000</b> | <b>8,500,000</b> |
| <b>Total For SLI2</b>         |        |            |           |              |                   |            | <b>1,700,000,000,000.00</b> | <b>17,000,000</b> | <b>8,500,000</b> |
| SMF1 On 27/06/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000.00              | 2,000             | 2,000            |
| <b>Total SMF1 SPOT</b>        |        |            |           |              |                   |            | <b>200,000,000.00</b>       | <b>2,000</b>      | <b>2,000</b>     |
| <b>Total For SMF1</b>         |        |            |           |              |                   |            | <b>200,000,000.00</b>       | <b>2,000</b>      | <b>2,000</b>     |
| SMF3 On 30/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total SMF3 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SMF3</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SNT01 On 15/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SNT01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SNT01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SPDA1 On 21/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SPDA1 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SPDA1</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SPDA2 On 21/08/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| SSA01 On 28/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| SYN83 On 25/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN833 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN833</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN86 On 25/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN860 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN860</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN87 On 13/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN872 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN872</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN87 On 14/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN873 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN873</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN87 On 16/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN874 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN874</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN87 On 16/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total SYN875 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN875</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN87 On 20/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN876 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN876</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN87 On 21/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN878 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN878</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN87 On 22/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN879 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN879</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 23/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN880 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN880</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 23/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN881 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN881</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 27/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN882 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN882</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 16/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN884 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN884</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 22/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN885 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN885</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 03/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN886 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN886</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 17/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total SYN887 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN887</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 17/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN888 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN888</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 19/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN889 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN889</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8E On 20/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN890 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN890</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ18 On 30/09/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SZ18 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ18</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| T018 On 15/07/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total T018 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T018</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS06 On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS06 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS06</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS68 On 14/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS68U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS68U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS73 On 11/02/2013 Spot Bond |        |            | 6.27500   | 6.27500      |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS73 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS73</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS77 On 12/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| <b>Total TFS77 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TFS77</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| TFS78 On 18/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total TFS78 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TFS78</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| TFS83 On 28/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 500,000        |
| <b>Total TFS83 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000</b> |
| <b>Total For TFS83</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000</b> |
| TFS84 On 28/07/2016 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 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>       |
| TFS88 On 08/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total TFS88 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TFS88</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| TFS89 On 01/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total TFS89 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TFS89</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| TFS90 On 05/03/2013 Spot Bond |        |            | 6.27000   | 6.27000      |                   |            | 0.00        | 0                | 0              |
| <b>Total TFS90 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TFS90</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| TFS91 On 13/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total TFS91 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TFS91</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| TH7A2 On 18/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total TH7A2A SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TH7A2A</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| THE7A On 18/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total THE7A1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For THE7A1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| THE7A On 18/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total THE7A3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE7A3</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE7E On 18/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE7B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE7B</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE7C On 18/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE7C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE7C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE8A2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE8A3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A3</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8E On 18/04/2036 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE8B1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8B1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8C On 18/04/2036 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE8C1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8C1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8E On 18/04/2036 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE8D1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8D1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9E On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| THE9E On 18/07/2039 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9C2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9E On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>      |
| THE9E On 18/07/2039 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                    | Value                | Contracts Traded     | Open Interest        |
|------------------------------|--------|------------|-----------|--------------|-------------------|-------------------------------|----------------------|----------------------|----------------------|
| <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>             |
| TL12 On 29/04/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total TL12 SPOT</b>       |        |            |           |              |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For TL12</b>        |        |            |           |              |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| TL15 On 29/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 600,200,000,000.00            | 6,002,000            | 2,000                | 2,000                |
| <b>Total TL15 SPOT</b>       |        |            |           |              |                   | <b>600,200,000,000.00</b>     | <b>6,002,000</b>     | <b>2,000</b>         | <b>2,000</b>         |
| <b>Total For TL15</b>        |        |            |           |              |                   | <b>600,200,000,000.00</b>     | <b>6,002,000</b>     | <b>2,000</b>         | <b>2,000</b>         |
| TL20 On 22/02/2020 Spot Bond |        |            | 6.00000   | 6.00000      |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total TL20 SPOT</b>       |        |            |           |              |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For TL20</b>        |        |            |           |              |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| TN17 On 14/11/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 201,000,400,000,000.00        | 2,010,004,000        | 1,005,004,000        | 1,005,004,000        |
| <b>Total TN17 SPOT</b>       |        |            |           |              |                   | <b>201,000,400,000,000.00</b> | <b>2,010,004,000</b> | <b>1,005,004,000</b> | <b>1,005,004,000</b> |
| <b>Total For TN17</b>        |        |            |           |              |                   | <b>201,000,400,000,000.00</b> | <b>2,010,004,000</b> | <b>1,005,004,000</b> | <b>1,005,004,000</b> |
| TN20 On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 75,235,746,000,000.00         | 752,357,460          | 272,445,794          | 272,445,794          |
| <b>Total TN20 SPOT</b>       |        |            |           |              |                   | <b>75,235,746,000,000.00</b>  | <b>752,357,460</b>   | <b>272,445,794</b>   | <b>272,445,794</b>   |
| <b>Total For TN20</b>        |        |            |           |              |                   | <b>75,235,746,000,000.00</b>  | <b>752,357,460</b>   | <b>272,445,794</b>   | <b>272,445,794</b>   |
| TN23 On 06/11/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 28,400,000,000,000.00         | 284,000,000          | 99,000,000           | 99,000,000           |
| <b>Total TN23 SPOT</b>       |        |            |           |              |                   | <b>28,400,000,000,000.00</b>  | <b>284,000,000</b>   | <b>99,000,000</b>    | <b>99,000,000</b>    |
| <b>Total For TN23</b>        |        |            |           |              |                   | <b>28,400,000,000,000.00</b>  | <b>284,000,000</b>   | <b>99,000,000</b>    | <b>99,000,000</b>    |
| TN25 On 19/08/2025 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 49,000,000,000,000.00         | 490,000,000          | 171,200,000          | 171,200,000          |
| <b>Total TN25 SPOT</b>       |        |            |           |              |                   | <b>49,000,000,000,000.00</b>  | <b>490,000,000</b>   | <b>171,200,000</b>   | <b>171,200,000</b>   |
| <b>Total For TN25</b>        |        |            |           |              |                   | <b>49,000,000,000,000.00</b>  | <b>490,000,000</b>   | <b>171,200,000</b>   | <b>171,200,000</b>   |
| TN27 On 14/11/2027 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 11,200,900,000,000.00         | 112,009,000          | 32,009,000           | 32,009,000           |
| <b>Total TN27 SPOT</b>       |        |            |           |              |                   | <b>11,200,900,000,000.00</b>  | <b>112,009,000</b>   | <b>32,009,000</b>    | <b>32,009,000</b>    |
| <b>Total For TN27</b>        |        |            |           |              |                   | <b>11,200,900,000,000.00</b>  | <b>112,009,000</b>   | <b>32,009,000</b>    | <b>32,009,000</b>    |
| TR30 On 31/12/2099 Spot Bond |        |            | 10.00000  | 10.00000     |                   |                               | 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   | 9.75000      |                   |                               | 0.00                 | 0                    | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| <b>Total TR31 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For TR31</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| TR32 On 31/12/2099 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| TSP11 On 09/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total TSP116 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For TSP116</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| TSP11 On 23/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total TSP117 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For TSP117</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| TSP11 On 08/03/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000,000.00        | 2,000,000        | 1,000,000        |
| <b>Total TSP118 SPOT</b>      |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b> |
| <b>Total For TSP118</b>       |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b> |
| TSP12 On 02/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total TSP121 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For TSP121</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| TSP12 On 26/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total TSP124 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For TSP124</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| TSP12 On 23/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total TSP125 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For TSP125</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| TSP12 On 04/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |
| <b>Total TSP126 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| <b>Total For TSP126</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |
| UG21 On 02/03/2021 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 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>         |
| UTR02 On 21/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                |



| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|-------------------|
| <b>Total UTR02 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For UTR02</b>         |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| UTR04 On 19/04/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 3,000,000,000,000.00        | 30,000,000        | 15,000,000        |
| <b>Total UTR041 SPOT</b>       |        |            |           |              |                   |            | <b>3,000,000,000,000.00</b> | <b>30,000,000</b> | <b>15,000,000</b> |
| <b>Total For UTR041</b>        |        |            |           |              |                   |            | <b>3,000,000,000,000.00</b> | <b>30,000,000</b> | <b>15,000,000</b> |
| UTR04 On 19/04/2016 Spot Bond  |        |            | 100.00000 | 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 | 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>          |
| UTR4C On 10/09/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total UTR40 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For UTR40</b>         |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| VIP1A: On 07/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total VIP1A2 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For VIP1A2</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| VIP1A: On 07/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total VIP1A3 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For VIP1A3</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| VIP1A: On 07/05/2012 Spot Bond |        |            | 7.57500   | 7.57500      |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total VIP1A4 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For VIP1A4</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| VIP1A: On 07/11/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total VIP1A5 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For VIP1A5</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| VIP1B: On 07/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total VIP1B2 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For VIP1B2</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| VIP1B: On 07/11/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value              | Contracts Traded   | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|--------------------|--------------------|---------------|
| <b>Total VIP1B3 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For VIP1B3</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| VIP1C On 07/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total VIP1C2 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For VIP1C2</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| VIP1C On 07/11/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total VIP1C3 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For VIP1C3</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| VOD00 On 28/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total VOD002 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For VOD002</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| VOYT0 On 09/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00               | 0                  | 0             |
| <b>Total VOYT01 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For VOYT01</b>       |        |            |           |              |                   |                              | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| WS04 On 30/05/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 12,400,000,000,000.00        | 124,000,000        | 62,001,000         |               |
| <b>Total WS04 SPOT</b>        |        |            |           |              |                   | <b>12,400,000,000,000.00</b> | <b>124,000,000</b> | <b>62,001,000</b>  |               |
| <b>Total For WS04</b>         |        |            |           |              |                   | <b>12,400,000,000,000.00</b> | <b>124,000,000</b> | <b>62,001,000</b>  |               |
| WS05 On 01/08/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 11,600,000,000,000.00        | 116,000,000        | 128,000,000        |               |
| <b>Total WS05 SPOT</b>        |        |            |           |              |                   | <b>11,600,000,000,000.00</b> | <b>116,000,000</b> | <b>128,000,000</b> |               |
| <b>Total For WS05</b>         |        |            |           |              |                   | <b>11,600,000,000,000.00</b> | <b>116,000,000</b> | <b>128,000,000</b> |               |
| WSP1 On 28/05/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 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  |        |            | 100.00000 | 100.00000    |                   | 6,600,000,000,000.00         | 66,000,000         | 33,000,000         |               |
| <b>Total WSP2 SPOT</b>        |        |            |           |              |                   | <b>6,600,000,000,000.00</b>  | <b>66,000,000</b>  | <b>33,000,000</b>  |               |
| <b>Total For WSP2</b>         |        |            |           |              |                   | <b>6,600,000,000,000.00</b>  | <b>66,000,000</b>  | <b>33,000,000</b>  |               |
| WSP3 On 28/05/2019 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 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  |        |            | 100.00000 | 100.00000    |                   | 0.00                         | 0                  | 0                  |               |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest     |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|-------------------|
| <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 |        |            | 100.00000 | 100.00000    |                   |            | 13,800,000,000,000.00        | 138,000,000        | 42,000,000        |
| <b>Total WSP5 SPOT</b>       |        |            |           |              |                   |            | <b>13,800,000,000,000.00</b> | <b>138,000,000</b> | <b>42,000,000</b> |
| <b>Total For WSP5</b>        |        |            |           |              |                   |            | <b>13,800,000,000,000.00</b> | <b>138,000,000</b> | <b>42,000,000</b> |
| Z006 On 31/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total Z006 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For Z006</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| Z009 On 30/11/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total Z009 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For Z009</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| Z014 On 30/06/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>          |
| Z018 On 31/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total Z018 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For Z018</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| Z019 On 30/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |
| <b>Total Z019 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| <b>Total For Z019</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>          |
| Z020 On 19/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total Z083 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For Z083</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA001 On 01/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA001 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA001</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA002 On 16/08/2024 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA002 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA002</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA003 On 01/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA003 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA003</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA004 On 12/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA004 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA004</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA005 On 12/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA005 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA005</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA007 On 31/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA007 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA007</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA008 On 19/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA008 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA008</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA009 On 22/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA009 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA009</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA010 On 22/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA010 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA010</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA011 On 20/05/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total ZA011 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA011</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA012 On 20/05/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA012 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA012</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA013 On 18/06/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA013 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA013</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA014 On 18/06/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA014 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA014</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA015 On 20/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA015 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA015</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA016 On 20/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA016 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA016</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA017 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA017 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA017</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA018 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA018 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA018</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA019 On 21/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA019 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA019</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA020 On 21/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ZA020 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ZA020</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ZA021 On 20/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                           | Contracts Traded       | Open Interest         |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------------|------------------------|-----------------------|
| <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>              |
| ZA022 On 18/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                      | 0                     |
| <b>Total ZA022 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| <b>Total For ZA022</b>        |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| ZA023 On 20/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                      | 0                     |
| <b>Total ZA023 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| <b>Total For ZA023</b>        |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| ZA024 On 20/05/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                      | 0                     |
| <b>Total ZA024 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| <b>Total For ZA024</b>        |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| ZA025 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                      | 0                     |
| <b>Total ZA025 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| <b>Total For ZA025</b>        |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| ZA026 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                      | 0                     |
| <b>Total ZA026 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| <b>Total For ZA026</b>        |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| ZA027 On 20/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                      | 0                     |
| <b>Total ZA027 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| <b>Total For ZA027</b>        |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| ZA028 On 19/08/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                      | 0                     |
| <b>Total ZA028 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| <b>Total For ZA028</b>        |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>0</b>              |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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>2,287,359,039,562,490.00</b> | <b>189,814,112,398</b> | <b>89,305,136,764</b> |
| <b>Total for SPOT :</b>       |        |            |           |              |                   |            | <b>2,287,359,039,562,490.00</b> | <b>189,814,112,398</b> | <b>89,305,136,764</b> |

| Contract Details     | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                           | Contracts Traded       | Open Interest         |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------------|------------------------|-----------------------|
| <b>Total Futures</b> |        |            |           |              |                   |            | <b>2,287,363,593,350,660.00</b> | <b>189,814,114,082</b> | <b>89,305,607,796</b> |
| <b>Total Options</b> |        |            |           |              |                   |            | <b>0.00</b>                     | <b>0</b>               | <b>75,540</b>         |
| <b>Grand Total:</b>  |        |            |           |              |                   |            | <b>2,287,363,593,350,660.00</b> | <b>189,814,114,082</b> | <b>89,305,683,336</b> |