

## Interest Rates Daily MTM Report

Daily summary for: 09/05/2012

| Contract Details                  | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| DAUS On 31/05/2012 Any day expiry |        |            | 8.05250   | 7.94250      |                   | 14.26      | 0.00        | 0                | 0             |
| DAUS On 29/06/2012 Any day expiry |        |            | 8.08710   | 7.97620      |                   | 14.22      | 0.00        | 0                | 0             |
| DAUS On 31/07/2012 Any day expiry |        |            | 8.12480   | 8.01340      |                   | 14.59      | 0.00        | 0                | 0             |
| DAUS On 31/08/2012 Any day expiry |        |            | 8.16130   | 8.04960      |                   | 15.20      | 0.00        | 0                | 0             |
| DAUS On 28/09/2012 Any day expiry |        |            | 8.19420   | 8.08230      |                   | 15.64      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry |        |            | 8.23290   | 8.12090      |                   | 15.97      | 0.00        | 0                | 0             |
| <b>Total DAUS Future</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DAUS On 31/05/2012 Any day expiry | 7.75   | Call       |           | 228.00000    | 320,000           | 13.78      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 7.75   | Put        |           | 36.00000     | 18,000            | 13.78      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 7.76   | Call       |           | 221.00000    | 311,000           | 13.79      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 7.76   | Put        |           | 39.00000     | 19,000            | 13.79      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 7.74   | Call       |           | 236.00000    | 328,000           | 13.76      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 7.74   | Put        |           | 34.00000     | 16,000            | 13.76      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 7.40   | Call       |           | 546.00000    | 654,000           | 16.22      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 7.40   | Put        |           | 4.00000      | 2,000             | 16.22      | 0.00        | 0                | 4,110         |
| DAUS On 31/05/2012 Any day expiry | 8.25   | Put        |           | 338.00000    | 251,000           | 16.03      | 0.00        | 0                | 0             |
| DAUS On 31/05/2012 Any day expiry | 8.25   | Call       |           | 30.00000     | 53,000            | 16.03      | 0.00        | 0                | 4,110         |

| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 29/06/2012 | Any day expiry | 7.75   | Call       |           | 296.00000    | 382,000           | 13.51      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.75   | Put        |           | 70.00000     | 45,000            | 13.51      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.76   | Call       |           | 289.00000    | 374,000           | 13.54      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.76   | Put        |           | 73.00000     | 47,000            | 13.54      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.74   | Call       |           | 303.00000    | 389,000           | 13.49      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.74   | Put        |           | 67.00000     | 42,000            | 13.49      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.40   | Call       |           | 589.00000    | 695,000           | 14.08      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.40   | Put        |           | 13.00000     | 8,000             | 14.08      | 0.00  | 0                | 5,480         |
| DAUS             | On | 29/06/2012 | Any day expiry | 8.25   | Put        |           | 358.00000    | 282,000           | 15.53      | 0.00  | 0                | 0             |
| DAUS             | On | 29/06/2012 | Any day expiry | 8.25   | Call       |           | 84.00000     | 119,000           | 15.53      | 0.00  | 0                | 5,480         |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.80   | Call       |           | 329.00000    | 407,000           | 13.57      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.80   | Put        |           | 116.00000    | 82,000            | 13.57      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.81   | Call       |           | 323.00000    | 401,000           | 13.61      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.81   | Put        |           | 120.00000    | 86,000            | 13.61      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.79   | Call       |           | 335.00000    | 414,000           | 13.54      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.79   | Put        |           | 112.00000    | 79,000            | 13.54      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.40   | Call       |           | 638.00000    | 741,000           | 13.51      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.40   | Put        |           | 25.00000     | 16,000            | 13.51      | 0.00  | 0                | 4,800         |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.25   | Put        |           | 378.00000    | 308,000           | 15.44      | 0.00  | 0                | 0             |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.25   | Call       |           | 141.00000    | 183,000           | 15.44      | 0.00  | 0                | 4,800         |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.85   | Call       |           | 362.00000    | 437,000           | 14.07      | 0.00  | 0                | 0             |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.85   | Put        |           | 162.00000    | 126,000           | 14.07      | 0.00  | 0                | 0             |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.86   | Call       |           | 356.00000    | 431,000           | 14.11      | 0.00  | 0                | 0             |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.86   | Put        |           | 166.00000    | 130,000           | 14.11      | 0.00  | 0                | 0             |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.84   | Call       |           | 367.00000    | 443,000           | 14.04      | 0.00  | 0                | 0             |

| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 31/08/2012 | Any day expiry | 7.84   | Put        |           | 157.00000    | 122,000           | 14.04      | 0.00  | 0                | 0             |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.40   | Call       |           | 689.00000    | 790,000           | 13.71      | 0.00  | 0                | 0             |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.40   | Put        |           | 39.00000     | 29,000            | 13.71      | 0.00  | 0                | 6,170         |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.25   | Put        |           | 397.00000    | 334,000           | 15.71      | 0.00  | 0                | 0             |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.25   | Call       |           | 197.00000    | 245,000           | 15.71      | 0.00  | 0                | 6,170         |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.90   | Call       |           | 387.00000    | 460,000           | 14.44      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.90   | Put        |           | 205.00000    | 166,000           | 14.44      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.91   | Call       |           | 382.00000    | 454,000           | 14.48      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.91   | Put        |           | 210.00000    | 170,000           | 14.48      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.89   | Call       |           | 392.00000    | 465,000           | 14.40      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.89   | Put        |           | 200.00000    | 161,000           | 14.40      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.40   | Call       |           | 734.00000    | 833,000           | 13.83      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.40   | Put        |           | 52.00000     | 39,000            | 13.83      | 0.00  | 0                | 7,540         |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.25   | Put        |           | 412.00000    | 353,000           | 15.87      | 0.00  | 0                | 0             |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.25   | Call       |           | 244.00000    | 297,000           | 15.87      | 0.00  | 0                | 7,540         |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.90   | Call       |           | 443.00000    | 517,000           | 14.53      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.90   | Put        |           | 222.00000    | 184,000           | 14.53      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.91   | Call       |           | 438.00000    | 511,000           | 14.57      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.91   | Put        |           | 227.00000    | 188,000           | 14.57      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.89   | Call       |           | 448.00000    | 522,000           | 14.49      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.89   | Put        |           | 217.00000    | 179,000           | 14.49      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.40   | Call       |           | 785.00000    | 885,000           | 14.01      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.40   | Put        |           | 64.00000     | 52,000            | 14.01      | 0.00  | 0                | 8,220         |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.25   | Put        |           | 426.00000    | 372,000           | 15.97      | 0.00  | 0                | 0             |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.25   | Call       |           | 297.00000    | 355,000           | 15.97      | 0.00  | 0                | 8,220         |

| Contract Details                      | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total DAUS Option</b>              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>72,640</b> |
| <b>Total For DAUS</b>                 |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>72,640</b> |
| <b>Total for Any day expiry</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>72,640</b> |
| CF CA On 18/06/2012 Can-Do Future     |        |            | 0.14750   | 0.10270      |                   |            | 0.00        | 0                | 5,670         |
| <b>Total CF CANDO CAAZ Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,670</b>  |
| <b>Total For CF CANDO CAAZ</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,670</b>  |
| CF CA On 18/06/2012 Can-Do Future     |        |            | 0.09890   | 0.22600      |                   |            | 0.00        | 0                | 8,000         |
| <b>Total CF CANDO CABA Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,000</b>  |
| <b>Total For CF CANDO CABA</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,000</b>  |
| CF CA On 18/06/2012 Can-Do Future     |        |            | 0.00560   | 0.00590      |                   |            | 0.00        | 0                | 8,000         |
| <b>Total CF CANDO CABB Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,000</b>  |
| <b>Total For CF CANDO CABB</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,000</b>  |
| CF CA On 18/06/2012 Can-Do Future     |        |            | 0.05510   | 0.07330      |                   |            | 0.00        | 0                | 0             |
| <b>Total CF CANDO CABC Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CF CANDO CABC</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CF CA On 18/06/2012 Can-Do Future     |        |            | 0.00050   | 0.00050      |                   |            | 0.00        | 0                | 16,000        |
| <b>Total CF CANDO CABD Future</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,000</b> |
| <b>Total For CF CANDO CABD</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,000</b> |
| <b>Total for Can-Do Future</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>37,670</b> |
| ES18 On 20/04/2018 Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ES18 Future</b>              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18</b>                 |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |

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

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

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

| Contract Details                        | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| 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             |
| <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 02/08/2012 Bond Future          |        |            | 6.61700   | 6.55400      |                   | 2.61       | 186,514,965.00        | 1,500            | 14,824        |
| R157 On 01/11/2012 Bond Future          |        |            | 6.67100   | 6.60100      |                   | 3.11       | 0.00                  | 0                | 0             |
| R157 On 07/02/2013 Bond Future          |        |            | 6.73800   | 6.66000      |                   | 2.87       | 0.00                  | 0                | 0             |
| <b>Total R157 Future</b>                |        |            |           |              |                   |            | <b>186,514,965.00</b> | <b>1,500</b>     | <b>14,824</b> |
| R157 On 02/08/2012 Bond Future          | 8.00   | Call       |           | 4,378.00000  | 4,184,000         | 2.87       | 0.00                  | 0                | 0             |
| R157 On 02/08/2012 Bond Future          | 8.00   | Put        |           | 2.00000      | 3,000             | 2.87       | 0.00                  | 0                | 0             |
| R157 On 02/08/2012 Bond Future          | 8.05   | Call       |           | 4,525.00000  | 4,331,000         | 2.87       | 0.00                  | 0                | 0             |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R157                     | On | 02/08/2012 | Bond Future | 8.05   | Put        |           | 2.00000      | 3,000             | 2.87       | 0.00                  | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 7.95   | Call       |           | 4,231.00000  | 4,038,000         | 2.87       | 0.00                  | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 7.95   | Put        |           | 3.00000      | 5,000             | 2.87       | 0.00                  | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 6.15   | Put        |           | 1,443.00000  | 1,598,000         | 2.55       | 0.00                  | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 6.15   | Call       |           | 183.00000    | 143,000           | 2.55       | 0.00                  | 0                | 3,750         |
| R157                     | On | 02/08/2012 | Bond Future | 6.35   | Put        |           | 993.00000    | 1,122,000         | 2.59       | 0.00                  | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 6.35   | Call       |           | 359.00000    | 293,000           | 2.59       | 0.00                  | 0                | 1,250         |
| R157                     | On | 02/08/2012 | Bond Future | 6.55   | Call       |           | 627.00000    | 530,000           | 2.62       | 0.00                  | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 6.55   | Put        |           | 639.00000    | 737,000           | 2.62       | 0.00                  | 0                | 1,250         |
| R157                     | On | 02/08/2012 | Bond Future | 6.95   | Call       |           | 1,437.00000  | 1,287,000         | 2.73       | 0.00                  | 0                | 0             |
| R157                     | On | 02/08/2012 | Bond Future | 6.95   | Put        |           | 218.00000    | 263,000           | 2.73       | 0.00                  | 0                | 3,750         |
| R157                     | On | 01/11/2012 | Bond Future | 7.00   | Call       |           | 1,724.00000  | 1,590,000         | 3.22       | 0.00                  | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 7.00   | Put        |           | 594.00000    | 660,000           | 3.22       | 0.00                  | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 7.05   | Call       |           | 1,821.00000  | 1,684,000         | 3.23       | 0.00                  | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 7.05   | Put        |           | 551.00000    | 613,000           | 3.23       | 0.00                  | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 6.95   | Call       |           | 1,629.00000  | 1,500,000         | 3.21       | 0.00                  | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 6.95   | Put        |           | 640.00000    | 710,000           | 3.21       | 0.00                  | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.75   | Call       |           | 1,326.00000  | 1,219,000         | 2.87       | 0.00                  | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.75   | Put        |           | 1,094.00000  | 1,188,000         | 2.87       | 0.00                  | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.80   | Call       |           | 1,399.00000  | 1,289,000         | 2.88       | 0.00                  | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.80   | Put        |           | 1,039.00000  | 1,130,000         | 2.88       | 0.00                  | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.70   | Call       |           | 1,257.00000  | 1,154,000         | 2.86       | 0.00                  | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.70   | Put        |           | 1,154.00000  | 1,252,000         | 2.86       | 0.00                  | 0                | 0             |
| <b>Total R157 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>10,000</b> |
| <b>Total For R157</b>    |    |            |             |        |            |           |              |                   |            | <b>186,514,965.00</b> | <b>1,500</b>     | <b>24,824</b> |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R186                     | On | 02/08/2012 | Bond Future |        |            | 8.41400   | 8.30300      |                   | 11.57      | 2,370,715.80        | 20               | 34,719        |
| R186                     | On | 01/11/2012 | Bond Future |        |            | 8.48600   | 8.37200      |                   | 13.41      | 0.00                | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future |        |            | 8.56700   | 8.44800      |                   | 13.67      | 0.00                | 0                | 0             |
| <b>Total R186 Future</b> |    |            |             |        |            |           |              |                   |            | <b>2,370,715.80</b> | <b>20</b>        | <b>34,719</b> |
| R186                     | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 5,246.00000  | 4,499,000         | 12.01      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 1,163.00000  | 1,449,000         | 12.01      | 0.00                | 0                | 2,700         |
| R186                     | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 5,576.00000  | 4,808,000         | 12.05      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 1,048.00000  | 1,314,000         | 12.05      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 4,923.00000  | 4,199,000         | 11.97      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 1,286.00000  | 1,596,000         | 11.97      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.25   | Put        |           | 2,941.00000  | 3,492,000         | 11.57      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.25   | Call       |           | 2,443.00000  | 1,961,000         | 11.57      | 0.00                | 0                | 8,750         |
| R186                     | On | 02/08/2012 | Bond Future | 8.66   | Call       |           | 4,671.00000  | 3,966,000         | 11.93      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.66   | Put        |           | 1,393.00000  | 1,722,000         | 11.93      | 0.00                | 0                | 276           |
| R186                     | On | 02/08/2012 | Bond Future | 7.66   | Put        |           | 6,875.00000  | 7,733,000         | 11.20      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 7.66   | Call       |           | 626.00000    | 450,000           | 11.20      | 0.00                | 0                | 276           |
| R186                     | On | 02/08/2012 | Bond Future | 7.76   | Put        |           | 6,071.00000  | 6,886,000         | 11.27      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 7.76   | Call       |           | 824.00000    | 606,000           | 11.27      | 0.00                | 0                | 43            |
| R186                     | On | 02/08/2012 | Bond Future | 8.76   | Call       |           | 5,312.00000  | 4,560,000         | 12.02      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.76   | Put        |           | 1,140.00000  | 1,421,000         | 12.02      | 0.00                | 0                | 43            |
| R186                     | On | 02/08/2012 | Bond Future | 8.00   | Put        |           | 4,362.00000  | 5,056,000         | 11.41      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.00   | Call       |           | 1,474.00000  | 1,135,000         | 11.41      | 0.00                | 0                | 1,099         |
| R186                     | On | 02/08/2012 | Bond Future | 9.00   | Call       |           | 6,962.00000  | 6,117,000         | 12.23      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 9.00   | Put        |           | 683.00000    | 871,000           | 12.23      | 0.00                | 0                | 199           |
| R186                     | On | 02/08/2012 | Bond Future | 7.70   | Put        |           | 6,547.00000  | 7,388,000         | 11.23      | 0.00                | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R186                     | On | 02/08/2012 | Bond Future | 7.70   | Call       |           | 700.00000    | 508,000           | 11.23      | 0.00                | 0                | 2,700         |
| R186                     | On | 02/08/2012 | Bond Future | 8.30   | Call       |           | 2,675.00000  | 2,165,000         | 11.61      | 0.00                | 0                | 0             |
| R186                     | On | 02/08/2012 | Bond Future | 8.30   | Put        |           | 2,703.00000  | 3,226,000         | 11.61      | 0.00                | 0                | 900           |
| R186                     | On | 01/11/2012 | Bond Future | 8.75   | Call       |           | 6,462.00000  | 5,806,000         | 13.72      | 0.00                | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.75   | Put        |           | 3,058.00000  | 3,444,000         | 13.72      | 0.00                | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.80   | Call       |           | 6,738.00000  | 6,067,000         | 13.75      | 0.00                | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.80   | Put        |           | 2,894.00000  | 3,265,000         | 13.75      | 0.00                | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.70   | Call       |           | 6,191.00000  | 5,550,000         | 13.69      | 0.00                | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.70   | Put        |           | 3,229.00000  | 3,630,000         | 13.69      | 0.00                | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.50   | Call       |           | 5,812.00000  | 5,246,000         | 13.67      | 0.00                | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.50   | Put        |           | 5,345.00000  | 5,844,000         | 13.67      | 0.00                | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.55   | Call       |           | 6,050.00000  | 5,470,000         | 13.71      | 0.00                | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.55   | Put        |           | 5,136.00000  | 5,621,000         | 13.71      | 0.00                | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.45   | Call       |           | 5,584.00000  | 5,032,000         | 13.64      | 0.00                | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.45   | Put        |           | 5,566.00000  | 6,080,000         | 13.64      | 0.00                | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>16,986</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |              |                   |            | <b>2,370,715.80</b> | <b>20</b>        | <b>51,705</b> |
| R189                     | On | 02/08/2012 | Bond Future |        |            | 218.81828 | 218.80825    |                   |            | 0.00                | 0                | 44            |
| <b>Total R189 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>44</b>     |
| R189                     | On | 02/08/2012 | Bond Future | 218.00 | Call       |           | 808.00000    | 818,000           |            | 0.00                | 0                | 0             |
| R189                     | On | 02/08/2012 | Bond Future | 218.00 | Put        |           | 0.00000      | 0,000             |            | 0.00                | 0                | 0             |
| R189                     | On | 02/08/2012 | Bond Future | 218.05 | Call       |           | 758.00000    | 768,000           |            | 0.00                | 0                | 0             |
| R189                     | On | 02/08/2012 | Bond Future | 218.05 | Put        |           | 0.00000      | 0,000             |            | 0.00                | 0                | 0             |
| R189                     | On | 02/08/2012 | Bond Future | 217.95 | Call       |           | 858.00000    | 868,000           |            | 0.00                | 0                | 0             |
| R189                     | On | 02/08/2012 | 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>      |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value                | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|--|----------------------|------------------|---------------|
| <b>Total For R189</b>    |    |            |             |        |            |           |              |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>44</b>     |
| R197                     | On | 02/08/2012 | Bond Future |        |            | 258.12297 | 258.05656    |                   |            |  | 0.00                 | 0                | 1,389         |
| <b>Total R197 Future</b> |    |            |             |        |            |           |              |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>1,389</b>  |
| R197                     | On | 02/08/2012 | Bond Future | 257.00 | Call       |           | 1,057.00000  | 1,123,000         |            |  | 0.00                 | 0                | 0             |
| R197                     | On | 02/08/2012 | Bond Future | 257.00 | Put        |           | 0.00000      | 0,000             |            |  | 0.00                 | 0                | 0             |
| R197                     | On | 02/08/2012 | Bond Future | 257.05 | Call       |           | 1,007.00000  | 1,073,000         |            |  | 0.00                 | 0                | 0             |
| R197                     | On | 02/08/2012 | Bond Future | 257.05 | Put        |           | 0.00000      | 0,000             |            |  | 0.00                 | 0                | 0             |
| R197                     | On | 02/08/2012 | Bond Future | 256.95 | Call       |           | 1,107.00000  | 1,173,000         |            |  | 0.00                 | 0                | 0             |
| R197                     | On | 02/08/2012 | Bond Future | 256.95 | 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>1,389</b>  |
| R201                     | On | 02/08/2012 | Bond Future |        |            | 5.88200   | 5.83800      |                   | 1.93       |  | 34,359,920.00        | 320              | 2,704         |
| R201                     | On | 01/11/2012 | Bond Future |        |            | 5.85100   | 5.80200      |                   | 2.10       |  | 0.00                 | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future |        |            | 5.80100   | 5.74400      |                   | 1.97       |  | 0.00                 | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |              |                   |            |  | <b>34,359,920.00</b> | <b>320</b>       | <b>2,704</b>  |
| R201                     | On | 02/08/2012 | Bond Future | 7.50   | Call       |           | 3,696.00000  | 3,596,000         | 2.14       |  | 0.00                 | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.50   | Put        |           | 0.00000      | 0,000             | 2.14       |  | 0.00                 | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.55   | Call       |           | 3,805.00000  | 3,705,000         | 2.14       |  | 0.00                 | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.55   | Put        |           | 0.00000      | 0,000             | 2.14       |  | 0.00                 | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.45   | Call       |           | 3,587.00000  | 3,488,000         | 2.14       |  | 0.00                 | 0                | 0             |
| R201                     | On | 02/08/2012 | Bond Future | 7.45   | Put        |           | 0.00000      | 1,000             | 2.14       |  | 0.00                 | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.50   | Call       |           | 1,604.00000  | 1,523,000         | 2.23       |  | 0.00                 | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.50   | Put        |           | 189.00000    | 208,000           | 2.23       |  | 0.00                 | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.55   | Call       |           | 1,686.00000  | 1,604,000         | 2.24       |  | 0.00                 | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.55   | Put        |           | 170.00000    | 188,000           | 2.24       |  | 0.00                 | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 6.45   | Call       |           | 1,522.00000  | 1,443,000         | 2.22       |  | 0.00                 | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R201                     | On | 01/11/2012 | Bond Future | 6.45   | Put        |           | 207.00000    | 228,000           | 2.22       | 0.00                  | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 6.25   | Call       |           | 1,286.00000  | 1,215,000         | 2.04       | 0.00                  | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 6.25   | Put        |           | 382.00000    | 413,000           | 2.04       | 0.00                  | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 6.30   | Call       |           | 1,349.00000  | 1,277,000         | 2.05       | 0.00                  | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 6.30   | Put        |           | 356.00000    | 387,000           | 2.05       | 0.00                  | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 6.20   | Call       |           | 1,224.00000  | 1,155,000         | 2.03       | 0.00                  | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 6.20   | Put        |           | 409.00000    | 442,000           | 2.03       | 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>34,359,920.00</b>  | <b>320</b>       | <b>2,704</b>  |
| R202                     | On | 02/08/2012 | Bond Future |        |            | 191.59535 | 191.54042    |                   |            | 0.00                  | 0                | 40,005        |
| <b>Total R202 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>40,005</b> |
| R202                     | On | 02/08/2012 | Bond Future | 191.00 | Call       |           | 540.00000    | 595,000           |            | 0.00                  | 0                | 0             |
| R202                     | On | 02/08/2012 | Bond Future | 191.00 | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 02/08/2012 | Bond Future | 191.05 | Call       |           | 490.00000    | 545,000           |            | 0.00                  | 0                | 0             |
| R202                     | On | 02/08/2012 | Bond Future | 191.05 | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 02/08/2012 | Bond Future | 190.95 | Call       |           | 590.00000    | 645,000           |            | 0.00                  | 0                | 0             |
| R202                     | On | 02/08/2012 | Bond Future | 190.95 | 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>40,005</b> |
| R203                     | On | 02/08/2012 | Bond Future |        |            | 7.17300   | 7.09700      |                   | 5.10       | 140,108,891.00        | 1,300            | 3,883         |
| R203                     | On | 01/11/2012 | Bond Future |        |            | 7.24100   | 7.15900      |                   | 6.02       | 0.00                  | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future |        |            | 7.32000   | 7.23300      |                   | 5.65       | 0.00                  | 0                | 0             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |              |                   |            | <b>140,108,891.00</b> | <b>1,300</b>     | <b>3,883</b>  |
| R203                     | On | 02/08/2012 | Bond Future | 8.50   | Call       |           | 5,907.00000  | 5,583,000         | 5.52       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.50   | Put        |           | 19.00000     | 25,000            | 5.52       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.55   | Call       |           | 6,105.00000  | 5,780,000         | 5.52       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.55   | Put        |           | 15.00000     | 20,000            | 5.52       | 0.00                  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R203                     | On | 02/08/2012 | Bond Future | 8.45   | Call       |           | 5,708.00000  | 5,385,000         | 5.52       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 8.45   | Put        |           | 23.00000     | 30,000            | 5.52       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 6.60   | Put        |           | 2,490.00000  | 2,753,000         | 4.98       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 6.60   | Call       |           | 302.00000    | 235,000           | 4.98       | 0.00                  | 0                | 4,200         |
| R203                     | On | 02/08/2012 | Bond Future | 6.85   | Put        |           | 1,691.00000  | 1,908,000         | 5.06       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 6.85   | Call       |           | 610.00000    | 498,000           | 5.06       | 0.00                  | 0                | 1,400         |
| R203                     | On | 02/08/2012 | Bond Future | 7.15   | Call       |           | 1,198.00000  | 1,022,000         | 5.16       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 7.15   | Put        |           | 968.00000    | 1,122,000         | 5.16       | 0.00                  | 0                | 1,400         |
| R203                     | On | 02/08/2012 | Bond Future | 7.55   | Call       |           | 2,341.00000  | 2,091,000         | 5.33       | 0.00                  | 0                | 0             |
| R203                     | On | 02/08/2012 | Bond Future | 7.55   | Put        |           | 394.00000    | 474,000           | 5.33       | 0.00                  | 0                | 4,200         |
| R203                     | On | 01/11/2012 | Bond Future | 7.75   | Call       |           | 3,262.00000  | 3,021,000         | 6.21       | 0.00                  | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.75   | Put        |           | 843.00000    | 942,000           | 6.21       | 0.00                  | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.80   | Call       |           | 3,409.00000  | 3,162,000         | 6.23       | 0.00                  | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.80   | Put        |           | 789.00000    | 881,000           | 6.23       | 0.00                  | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.70   | Call       |           | 3,119.00000  | 2,882,000         | 6.19       | 0.00                  | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 7.70   | Put        |           | 902.00000    | 1,005,000         | 6.19       | 0.00                  | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.50   | Call       |           | 920.00000    | 820,000           | 5.48       | 0.00                  | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.50   | Put        |           | 3,856.00000  | 4,098,000         | 5.48       | 0.00                  | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.55   | Call       |           | 981.00000    | 877,000           | 5.49       | 0.00                  | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.55   | Put        |           | 3,713.00000  | 3,951,000         | 5.49       | 0.00                  | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.45   | Call       |           | 861.00000    | 766,000           | 5.47       | 0.00                  | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.45   | Put        |           | 4,001.00000  | 4,247,000         | 5.47       | 0.00                  | 0                | 0             |
| <b>Total R203 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>11,200</b> |
| <b>Total For R203</b>    |    |            |             |        |            |           |              |                   |            | <b>140,108,891.00</b> | <b>1,300</b>     | <b>15,083</b> |
| R204                     | On | 02/08/2012 | Bond Future |        |            | 7.47600   | 7.40600      |                   | 6.48       | 0.00                  | 0                | 4,098         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204                     | On | 01/11/2012 | Bond Future |        |            | 7.54600   | 7.47200      |                   | 7.40       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future |        |            | 7.62500   | 7.54700      |                   | 7.32       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,098</b>  |
| R204                     | On | 02/08/2012 | Bond Future | 8.50   | Call       |           | 5,484.00000  | 5,147,000         | 7.00       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.50   | Put        |           | 86.00000     | 106,000           | 7.00       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.55   | Call       |           | 5,708.00000  | 5,369,000         | 7.00       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.55   | Put        |           | 72.00000     | 90,000            | 7.00       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.45   | Call       |           | 5,259.00000  | 4,925,000         | 6.97       | 0.00        | 0                | 0             |
| R204                     | On | 02/08/2012 | Bond Future | 8.45   | Put        |           | 100.00000    | 123,000           | 6.97       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.00   | Call       |           | 3,723.00000  | 3,472,000         | 7.64       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.00   | Put        |           | 1,165.00000  | 1,277,000         | 7.64       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.05   | Call       |           | 3,890.00000  | 3,633,000         | 7.66       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 8.05   | Put        |           | 1,094.00000  | 1,200,000         | 7.66       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 7.95   | Call       |           | 3,559.00000  | 3,313,000         | 7.62       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 7.95   | Put        |           | 1,240.00000  | 1,357,000         | 7.62       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 8.00   | Call       |           | 3,857.00000  | 3,622,000         | 7.54       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 8.00   | Put        |           | 1,744.00000  | 1,877,000         | 7.54       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 8.05   | Call       |           | 4,007.00000  | 3,767,000         | 7.56       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 8.05   | Put        |           | 1,664.00000  | 1,792,000         | 7.56       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 7.95   | Call       |           | 3,710.00000  | 3,480,000         | 7.52       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 7.95   | Put        |           | 1,827.00000  | 1,965,000         | 7.52       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,098</b>  |
| R206                     | On | 02/08/2012 | Bond Future |        |            | 5.60500   | 5.60500      |                   | 1.11       | 0.00        | 0                | 1,781         |
| R206                     | On | 01/11/2012 | Bond Future |        |            | 5.48500   | 5.48400      |                   | 1.08       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future |        |            | 5.27000   | 5.27000      |                   | 0.88       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R206 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,781</b>  |
| R206                     | On | 02/08/2012 | Bond Future | 7.25   | Call       |           | 2,249.00000  | 2,249,000         | 1.22       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.25   | Put        |           | 0.00000      | 0,000             | 1.22       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.30   | Call       |           | 2,316.00000  | 2,316,000         | 1.22       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.30   | Put        |           | 0.00000      | 0,000             | 1.22       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.20   | Call       |           | 2,181.00000  | 2,181,000         | 1.22       | 0.00        | 0                | 0             |
| R206                     | On | 02/08/2012 | Bond Future | 7.20   | Put        |           | 0.00000      | 0,000             | 1.22       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.00   | Call       |           | 707.00000    | 706,000           | 1.13       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.00   | Put        |           | 112.00000    | 112,000           | 1.13       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.05   | Call       |           | 753.00000    | 751,000           | 1.13       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 6.05   | Put        |           | 101.00000    | 100,000           | 1.13       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 5.95   | Call       |           | 663.00000    | 661,000           | 1.12       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 5.95   | Put        |           | 125.00000    | 125,000           | 1.12       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 6.00   | Call       |           | 775.00000    | 775,000           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 6.00   | Put        |           | 118.00000    | 118,000           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 6.05   | Call       |           | 810.00000    | 809,000           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 6.05   | Put        |           | 109.00000    | 108,000           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 5.95   | Call       |           | 741.00000    | 740,000           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 5.95   | Put        |           | 129.00000    | 128,000           | 1.00       | 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>1,781</b>  |
| R207                     | On | 02/08/2012 | Bond Future |        |            | 7.75900   | 7.66300      |                   | 7.69       | 0.00        | 0                | 27,509        |
| R207                     | On | 01/11/2012 | Bond Future |        |            | 7.83000   | 7.73000      |                   | 8.81       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future |        |            | 7.91200   | 7.80700      |                   | 8.69       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,509</b> |
| R207                     | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 5,879.00000  | 5,387,000         | 8.29       | 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 | 8.75   | Put        |           | 111.00000    | 146,000           | 8.29       | 0.00                  | 0                | 0             |
| R207                     | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 6,118.00000  | 5,621,000         | 8.29       | 0.00                  | 0                | 0             |
| R207                     | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 95.00000     | 125,000           | 8.29       | 0.00                  | 0                | 0             |
| R207                     | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 5,640.00000  | 5,152,000         | 8.26       | 0.00                  | 0                | 0             |
| R207                     | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 128.00000    | 167,000           | 8.26       | 0.00                  | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.25   | Call       |           | 4,081.00000  | 3,719,000         | 9.08       | 0.00                  | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.25   | Put        |           | 1,347.00000  | 1,518,000         | 9.08       | 0.00                  | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.30   | Call       |           | 4,259.00000  | 3,890,000         | 9.11       | 0.00                  | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.30   | Put        |           | 1,267.00000  | 1,431,000         | 9.11       | 0.00                  | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.20   | Call       |           | 3,906.00000  | 3,552,000         | 9.05       | 0.00                  | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 8.20   | Put        |           | 1,431.00000  | 1,610,000         | 9.05       | 0.00                  | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 8.25   | Call       |           | 4,257.00000  | 3,917,000         | 8.96       | 0.00                  | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 8.25   | Put        |           | 1,997.00000  | 2,199,000         | 8.96       | 0.00                  | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 8.30   | Call       |           | 4,419.00000  | 4,071,000         | 8.99       | 0.00                  | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 8.30   | Put        |           | 1,908.00000  | 2,102,000         | 8.99       | 0.00                  | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 8.20   | Call       |           | 4,098.00000  | 3,764,000         | 8.93       | 0.00                  | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 8.20   | Put        |           | 2,090.00000  | 2,298,000         | 8.93       | 0.00                  | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>27,509</b> |
| R208                     | On | 02/08/2012 | Bond Future |        |            | 7.83100   | 7.73500      |                   | 8.61       | 143,498,640.00        | 1,500            | 9,382         |
| R208                     | On | 01/11/2012 | Bond Future |        |            | 7.90000   | 7.80000      |                   | 10.26      | 0.00                  | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future |        |            | 7.97600   | 7.87200      |                   | 9.87       | 0.00                  | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |              |                   |            | <b>143,498,640.00</b> | <b>1,500</b>     | <b>9,382</b>  |
| R208                     | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 5,991.00000  | 5,466,000         | 9.29       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 159.00000    | 206,000           | 9.29       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 6,244.00000  | 5,713,000         | 9.29       | 0.00                  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R208                     | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 137.00000    | 178,000           | 9.29       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 5,737.00000  | 5,218,000         | 9.26       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 182.00000    | 235,000           | 9.26       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 7.20   | Put        |           | 3,724.00000  | 4,181,000         | 8.34       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 7.20   | Call       |           | 455.00000    | 340,000           | 8.34       | 0.00                  | 0                | 3,450         |
| R208                     | On | 02/08/2012 | Bond Future | 7.50   | Put        |           | 2,401.00000  | 2,769,000         | 8.48       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 7.50   | Call       |           | 982.00000    | 778,000           | 8.48       | 0.00                  | 0                | 1,150         |
| R208                     | On | 02/08/2012 | Bond Future | 7.80   | Call       |           | 1,809.00000  | 1,503,000         | 8.64       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 7.80   | Put        |           | 1,421.00000  | 1,687,000         | 8.64       | 0.00                  | 0                | 1,150         |
| R208                     | On | 02/08/2012 | Bond Future | 8.25   | Call       |           | 3,573.00000  | 3,134,000         | 8.95       | 0.00                  | 0                | 0             |
| R208                     | On | 02/08/2012 | Bond Future | 8.25   | Put        |           | 555.00000    | 688,000           | 8.95       | 0.00                  | 0                | 3,450         |
| R208                     | On | 01/11/2012 | Bond Future | 8.25   | Call       |           | 4,205.00000  | 3,822,000         | 10.54      | 0.00                  | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.25   | Put        |           | 1,625.00000  | 1,823,000         | 10.54      | 0.00                  | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.30   | Call       |           | 4,391.00000  | 4,000,000         | 10.57      | 0.00                  | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.30   | Put        |           | 1,530.00000  | 1,720,000         | 10.57      | 0.00                  | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.20   | Call       |           | 4,021.00000  | 3,648,000         | 10.51      | 0.00                  | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 8.20   | Put        |           | 1,724.00000  | 1,932,000         | 10.51      | 0.00                  | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 8.00   | Call       |           | 3,637.00000  | 3,315,000         | 9.87       | 0.00                  | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 8.00   | Put        |           | 2,914.00000  | 3,180,000         | 9.87       | 0.00                  | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 8.05   | Call       |           | 3,794.00000  | 3,464,000         | 9.90       | 0.00                  | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 8.05   | Put        |           | 2,791.00000  | 3,049,000         | 9.90       | 0.00                  | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 7.95   | Call       |           | 3,486.00000  | 3,172,000         | 9.85       | 0.00                  | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 7.95   | Put        |           | 3,045.00000  | 3,319,000         | 9.85       | 0.00                  | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9,200</b>  |
| <b>Total For R208</b>    |    |            |             |        |            |           |              |                   |            | <b>143,498,640.00</b> | <b>1,500</b>     | <b>18,582</b> |

| 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 |        |            | 8.99200   | 8.92800      |                   | 16.09      | 0.00        | 0                | 3,099         |
| R209                     | On | 01/11/2012 | Bond Future |        |            | 9.06100   | 8.99500      |                   | 19.53      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future |        |            | 9.13700   | 9.06900      |                   | 19.18      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,099</b>  |
| R209                     | On | 02/08/2012 | Bond Future | 9.25   | Call       |           | 3,811.00000  | 3,476,000         | 16.66      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.25   | Put        |           | 1,394.00000  | 1,549,000         | 16.66      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.30   | Call       |           | 4,056.00000  | 3,710,000         | 16.72      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.30   | Put        |           | 1,275.00000  | 1,420,000         | 16.72      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.20   | Call       |           | 3,572.00000  | 3,248,000         | 16.60      | 0.00        | 0                | 0             |
| R209                     | On | 02/08/2012 | Bond Future | 9.20   | Put        |           | 1,522.00000  | 1,688,000         | 16.60      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.00   | Call       |           | 4,073.00000  | 3,802,000         | 19.74      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.00   | Put        |           | 4,035.00000  | 4,264,000         | 19.74      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.05   | Call       |           | 4,264.00000  | 3,986,000         | 19.78      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 9.05   | Put        |           | 3,847.00000  | 4,069,000         | 19.78      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 8.95   | Call       |           | 3,886.00000  | 3,623,000         | 19.70      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 8.95   | Put        |           | 4,230.00000  | 4,466,000         | 19.70      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 9.00   | Call       |           | 4,751.00000  | 4,484,000         | 19.18      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 9.00   | Put        |           | 5,272.00000  | 5,513,000         | 19.18      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 9.05   | Call       |           | 4,937.00000  | 4,663,000         | 19.23      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 9.05   | Put        |           | 5,080.00000  | 5,314,000         | 19.23      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 8.95   | Call       |           | 4,572.00000  | 4,311,000         | 19.14      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 8.95   | Put        |           | 5,474.00000  | 5,721,000         | 19.14      | 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>3,099</b>  |
| R210                     | On | 02/08/2012 | Bond Future |        |            | 144.17763 | 144.51274    |                   |            | 0.00        | 0                | 925           |
| <b>Total R210 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>925</b>    |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R210                     | On | 02/08/2012 | Bond Future | 143.00 | Call       |           | 1,513.00000  | 1,178,000         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/08/2012 | Bond Future | 143.00 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/08/2012 | Bond Future | 143.05 | Call       |           | 1,463.00000  | 1,128,000         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/08/2012 | Bond Future | 143.05 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/08/2012 | Bond Future | 142.95 | Call       |           | 1,563.00000  | 1,228,000         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/08/2012 | Bond Future | 142.95 | 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>925</b>    |
| R211                     | On | 02/08/2012 | Bond Future |        |            | 119.87723 | 119.85887    |                   |            | 0.00        | 0                | 480           |
| <b>Total R211 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>480</b>    |
| R211                     | On | 02/08/2012 | Bond Future | 120.00 | Call       |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 02/08/2012 | Bond Future | 120.00 | Put        |           | 141.00000    | 123,000           |            | 0.00        | 0                | 0             |
| R211                     | On | 02/08/2012 | Bond Future | 120.05 | Call       |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 02/08/2012 | Bond Future | 120.05 | Put        |           | 191.00000    | 173,000           |            | 0.00        | 0                | 0             |
| R211                     | On | 02/08/2012 | Bond Future | 119.95 | Call       |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 02/08/2012 | Bond Future | 119.95 | Put        |           | 91.00000     | 73,000            |            | 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 | 02/08/2012 | Bond Future |        |            | 118.95735 | 118.92720    |                   |            | 0.00        | 0                | 2,962         |
| <b>Total R212 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,962</b>  |
| R212                     | On | 02/08/2012 | Bond Future | 118.00 | Call       |           | 927.00000    | 957,000           |            | 0.00        | 0                | 0             |
| R212                     | On | 02/08/2012 | Bond Future | 118.00 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/08/2012 | Bond Future | 118.05 | Call       |           | 877.00000    | 907,000           |            | 0.00        | 0                | 0             |
| R212                     | On | 02/08/2012 | Bond Future | 118.05 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/08/2012 | Bond Future | 117.95 | Call       |           | 977.00000    | 1,007,000         |            | 0.00        | 0                | 0             |
| R212                     | On | 02/08/2012 | Bond Future | 117.95 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R212</b>    |    |            |             |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,962</b>  |
| R213                     | On | 02/08/2012 | Bond Future |        |            | 8.85900   | 8.76900      |                   | 14.27      |  | 0.00        | 0                | 4,725         |
| R213                     | On | 01/11/2012 | Bond Future |        |            | 8.93200   | 8.83900      |                   | 17.30      |  | 0.00        | 0                | 0             |
| R213                     | On | 07/02/2013 | Bond Future |        |            | 9.01400   | 8.91800      |                   | 16.96      |  | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,725</b>  |
| R213                     | On | 02/08/2012 | Bond Future | 9.25   | Call       |           | 4,728.00000  | 4,201,000         | 14.78      |  | 0.00        | 0                | 0             |
| R213                     | On | 02/08/2012 | Bond Future | 9.25   | Put        |           | 1,015.00000  | 1,202,000         | 14.78      |  | 0.00        | 0                | 0             |
| R213                     | On | 02/08/2012 | Bond Future | 9.30   | Call       |           | 5,005.00000  | 4,464,000         | 14.83      |  | 0.00        | 0                | 0             |
| R213                     | On | 02/08/2012 | Bond Future | 9.30   | Put        |           | 921.00000    | 1,094,000         | 14.83      |  | 0.00        | 0                | 0             |
| R213                     | On | 02/08/2012 | Bond Future | 9.20   | Call       |           | 4,457.00000  | 3,944,000         | 14.73      |  | 0.00        | 0                | 0             |
| R213                     | On | 02/08/2012 | Bond Future | 9.20   | Put        |           | 1,119.00000  | 1,320,000         | 14.73      |  | 0.00        | 0                | 0             |
| R213                     | On | 01/11/2012 | Bond Future | 9.00   | Call       |           | 4,742.00000  | 4,324,000         | 17.49      |  | 0.00        | 0                | 0             |
| R213                     | On | 01/11/2012 | Bond Future | 9.00   | Put        |           | 3,489.00000  | 3,798,000         | 17.49      |  | 0.00        | 0                | 0             |
| R213                     | On | 01/11/2012 | Bond Future | 9.05   | Call       |           | 4,954.00000  | 4,526,000         | 17.53      |  | 0.00        | 0                | 0             |
| R213                     | On | 01/11/2012 | Bond Future | 9.05   | Put        |           | 3,317.00000  | 3,617,000         | 17.53      |  | 0.00        | 0                | 0             |
| R213                     | On | 01/11/2012 | Bond Future | 8.95   | Call       |           | 4,533.00000  | 4,126,000         | 17.45      |  | 0.00        | 0                | 0             |
| R213                     | On | 01/11/2012 | Bond Future | 8.95   | Put        |           | 3,666.00000  | 3,986,000         | 17.45      |  | 0.00        | 0                | 0             |
| R213                     | On | 07/02/2013 | Bond Future | 9.00   | Call       |           | 5,426.00000  | 5,019,000         | 17.19      |  | 0.00        | 0                | 0             |
| R213                     | On | 07/02/2013 | Bond Future | 9.00   | Put        |           | 4,794.00000  | 5,126,000         | 17.19      |  | 0.00        | 0                | 0             |
| R213                     | On | 07/02/2013 | Bond Future | 9.05   | Call       |           | 5,629.00000  | 5,214,000         | 17.24      |  | 0.00        | 0                | 0             |
| R213                     | On | 07/02/2013 | Bond Future | 9.05   | Put        |           | 4,615.00000  | 4,939,000         | 17.24      |  | 0.00        | 0                | 0             |
| R213                     | On | 07/02/2013 | Bond Future | 8.95   | Call       |           | 5,226.00000  | 4,828,000         | 17.14      |  | 0.00        | 0                | 0             |
| R213                     | On | 07/02/2013 | Bond Future | 8.95   | Put        |           | 4,979.00000  | 5,320,000         | 17.14      |  | 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>4,725</b>  |
| R214                     | On | 02/08/2012 | Bond Future |        |            | 9.01400   | 8.97500      |                   |            |  | 0.00        | 0                | 1,530         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| <b>Total R214 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,530</b>   |
| R214                     | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| R214                     | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 1,427.00000  | 1,739,000         |            | 0.00                  | 0                | 0              |
| R214                     | On | 02/08/2012 | Bond Future | 8.81   | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| R214                     | On | 02/08/2012 | Bond Future | 8.81   | Put        |           | 1,345.00000  | 1,657,000         |            | 0.00                  | 0                | 0              |
| R214                     | On | 02/08/2012 | Bond Future | 8.79   | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| R214                     | On | 02/08/2012 | Bond Future | 8.79   | Put        |           | 1,510.00000  | 1,822,000         |            | 0.00                  | 0                | 0              |
| <b>Total R214 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For R214</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,530</b>   |
| <b>Total for Bond</b>    |    |            |             |        |            |           |              |                   |            | <b>506,853,131.80</b> | <b>4,640</b>     | <b>201,445</b> |
| GOVI                     | On | 02/08/2012 | GOVI        |        |            | 393.61100 | 395.57700    |                   |            | 3,936,110.00          | 1                | 228            |
| GOVI                     | On | 01/11/2012 | GOVI        |        |            | 399.55400 | 401.55200    |                   |            | 0.00                  | 0                | 0              |
| <b>Total GOVI Future</b> |    |            |             |        |            |           |              |                   |            | <b>3,936,110.00</b>   | <b>1</b>         | <b>228</b>     |
| GOVI                     | On | 02/08/2012 | GOVI        | 390.00 | Call       |           | 55,770.00000 | 36,110,000        |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 02/08/2012 | GOVI        | 390.00 | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 02/08/2012 | GOVI        | 390.01 | Call       |           | 55,670.00000 | 36,010,000        |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 02/08/2012 | GOVI        | 390.01 | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 02/08/2012 | GOVI        | 389.99 | Call       |           | 55,870.00000 | 36,210,000        |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 02/08/2012 | GOVI        | 389.99 | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 01/11/2012 | GOVI        | 402.00 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 01/11/2012 | GOVI        | 402.00 | Put        |           | 4,480.00000  | 24,460,000        |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 01/11/2012 | GOVI        | 402.01 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 01/11/2012 | GOVI        | 402.01 | Put        |           | 4,580.00000  | 24,560,000        |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 01/11/2012 | GOVI        | 401.99 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0              |
| GOVI                     | On | 01/11/2012 | GOVI        | 401.99 | Put        |           | 4,380.00000  | 24,360,000        |            | 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>3,936,110.00</b>   | <b>1</b>         | <b>228</b>     |

| Contract Details                 | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total for GOVI</b>            |        |            |           |              |                   |            | <b>3,936,110.00</b> | <b>1</b>         | <b>228</b>    |
| AL7T On 02/08/2012 Index Future  |        |            | 433.32900 | 435.95500    |                   |            | 0.00                | 0                | 13            |
| AL7T On 01/11/2012 Index Future  |        |            | 439.87100 | 442.54000    |                   |            | 0.00                | 0                | 0             |
| <b>Total AL7T Future</b>         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>13</b>     |
| <b>Total For AL7T</b>            |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>13</b>     |
| ALBI On 02/08/2012 Index Future  |        |            | 392.48500 | 394.48900    |                   |            | 0.00                | 0                | 1,008         |
| ALBI On 01/11/2012 Index Future  |        |            | 398.41100 | 400.44800    |                   |            | 0.00                | 0                | 0             |
| <b>Total ALBI Future</b>         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,008</b>  |
| <b>Total For ALBI</b>            |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,008</b>  |
| IGOV On 02/08/2012 Index Future  |        |            | 176.40600 | 176.50800    |                   |            | 0.00                | 0                | 563           |
| IGOV On 01/11/2012 Index Future  |        |            | 179.06900 | 179.17400    |                   |            | 0.00                | 0                | 0             |
| <b>Total IGOV Future</b>         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>563</b>    |
| <b>Total For IGOV</b>            |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>563</b>    |
| ILBI On 02/08/2012 Index Future  |        |            | 478.99600 | 478.99600    |                   |            | 0.00                | 0                | 169           |
| <b>Total ILBI Future</b>         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>169</b>    |
| <b>Total For ILBI</b>            |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>169</b>    |
| <b>Total for Index</b>           |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,753</b>  |
| JIBAR On 16/05/2012 Jibar Future |        |            | 5.60000   | 5.60000      |                   |            | 0.00                | 0                | 0             |
| JIBAR On 20/06/2012 Jibar Future |        |            | 5.61000   | 5.61000      |                   |            | 0.00                | 0                | 2,890         |
| JIBAR On 18/07/2012 Jibar Future |        |            | 5.62000   | 5.62000      |                   |            | 0.00                | 0                | 0             |
| JIBAR On 15/08/2012 Jibar Future |        |            | 5.64000   | 5.63000      |                   |            | 0.00                | 0                | 0             |
| JIBAR On 19/09/2012 Jibar Future |        |            | 5.66000   | 5.65000      |                   |            | 0.00                | 0                | 44,760        |
| JIBAR On 17/10/2012 Jibar Future |        |            | 5.68000   | 5.67000      |                   |            | 0.00                | 0                | 0             |
| JIBAR On 19/12/2012 Jibar Future |        |            | 5.74000   | 5.72000      |                   |            | 0.00                | 0                | 840           |
| JIBAR On 20/03/2013 Jibar Future |        |            | 5.89000   | 5.85000      |                   |            | 0.00                | 0                | 790           |
| JIBAR On 19/06/2013 Jibar Future |        |            | 6.07000   | 6.00000      |                   |            | 0.00                | 0                | 500           |
| JIBAR On 18/09/2013 Jibar Future |        |            | 6.26000   | 6.17000      |                   |            | 0.00                | 0                | 1,700         |
| JIBAR On 18/12/2013 Jibar Future |        |            | 6.44000   | 6.36000      |                   |            | 0.00                | 0                | 1,500         |

| Contract Details                      | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest     |
|---------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| JIBAR On 19/03/2014 Jibar Future      |        |            | 6.63000   | 6.56000      |                   |            | 0.00                  | 0                | 0                 |
| <b>Total Jibar Future</b>             |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>52,980</b>     |
| <b>Total For JIBAR FUTURE</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>52,980</b>     |
| <b>Total for Jibar</b>                |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>52,980</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>510,789,241.80</b> | <b>4,641</b>     | <b>366,716</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>          |
| AA04 On 22/03/2017 Spot Bond          |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0                 |
| <b>Total AA04 SPOT</b>                |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>          |
| <b>Total For AA04</b>                 |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>          |
| AA05 On 22/03/2019 Spot Bond          |        |            | 5.00000   | 5.00000      |                   |            | 0.00                  | 0                | 64,000,000        |
| <b>Total AA05 SPOT</b>                |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>64,000,000</b> |
| <b>Total For AA05</b>                 |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>64,000,000</b> |
| AB05 On 01/09/2012 Spot Bond          |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 900,000           |
| <b>Total AB05 SPOT</b>                |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>900,000</b>    |
| <b>Total For AB05</b>                 |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>900,000</b>    |
| AB06 On 27/03/2015 Spot Bond          |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 14,310,000        |
| <b>Total AB06 SPOT</b>                |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>14,310,000</b> |
| <b>Total For AB06</b>                 |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>14,310,000</b> |
| AB07 On 07/03/2014 Spot Bond          |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 6,800,000         |
| <b>Total AB07 SPOT</b>                |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,800,000</b>  |
| <b>Total For AB07</b>                 |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,800,000</b>  |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| AB08 On 03/05/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total AB08 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For AB08</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| AB09 On 03/05/2017 Spot Bond  |        |            | 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                | 600,000          |
| <b>Total ABCPI3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>600,000</b>   |
| <b>Total For ABCPI3</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>600,000</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                | 1,000,000        |
| <b>Total ABFN05 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For ABFN05</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000</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>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| ABFNC On 17/03/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABFN08 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABFN08</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABFNC 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    |                   |            | 0.00        | 0                | 3,000,000        |
| <b>Total ABL10A SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,000,000</b> |
| <b>Total For ABL10A</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</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    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABL11A SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL11A</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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                | 6,000,000        |
| <b>Total ABL6 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,000,000</b> |
| <b>Total For ABL6</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,000,000</b> |
| ABL7 On 18/02/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 7,100,000        |
| <b>Total ABL7 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,100,000</b> |
| <b>Total For ABL7</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,100,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| ABL8A On 19/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 700,000        |
| <b>Total ABL8A SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>700,000</b> |
| <b>Total For ABL8A</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>700,000</b> |
| ABL8E On 19/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total ABL8E SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABL8E</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ABLCC On 15/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total ABLCC SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABLCC</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 ABLI0 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABLI0</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 ABLI0 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABLI0</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 ABLI0 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABLI0</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 ABLI0 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABLI0</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              |
| <b>Total ABLS2A SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABLS2A</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 ABLS2B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ABLS2B</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ABLS3 On 31/03/2018 Spot Bond |        |            | 9.58000   | 9.58000      |                   |            | 0.00        | 0                | 0             |
| <b>Total ABLS3 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS3</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS4 On 29/03/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABLS4 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS4</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             |
| <b>Total ABN14 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN14</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN17 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN17 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN17</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ABN23 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN23 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN23</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN32 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN32 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN32</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN33 On 29/01/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN33 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN33</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN34 On 29/01/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN34 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN34</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN35 On 04/03/2013 Spot Bond |        |            | 6.82500   | 6.82500      |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN35 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN35</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN36 On 06/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN36 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN36</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN37 On 07/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN37 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN37</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN38 On 17/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN38 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN38</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN39 On 21/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN39 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN39</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN40 On 29/09/2015 Spot Bond |        |            | 100.00000 | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| 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>         |
| 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>         |
| ABN45 On 23/02/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABN45 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABN45</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABN46 On 23/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABN46 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABN46</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABN47 On 05/04/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABN47 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABN47</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABN48 On 13/04/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABN48 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABN48</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABN49 On 12/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABN49 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABN49</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABN50 On 21/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total ABN50 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABN50</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABS10 On 17/03/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 6,800,000        |
| <b>Total ABS10 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,800,000</b> |
| <b>Total For ABS10</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,800,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| ABS5 On 01/05/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 100,000,000,000.00        | 1,000,000        | 21,100,000        |
| <b>Total ABS5 SPOT</b>        |        |            |           |              |                   |            | <b>100,000,000,000.00</b> | <b>1,000,000</b> | <b>21,100,000</b> |
| <b>Total For ABS5</b>         |        |            |           |              |                   |            | <b>100,000,000,000.00</b> | <b>1,000,000</b> | <b>21,100,000</b> |
| ABS6 On 01/06/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 4,700,000         |
| <b>Total ABS6 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>4,700,000</b>  |
| <b>Total For ABS6</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>4,700,000</b>  |
| ABS7 On 11/09/2026 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000,000.00        | 2,000,000        | 1,000,000         |
| <b>Total ABS7 SPOT</b>        |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b>  |
| <b>Total For ABS7</b>         |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b>  |
| ABS9 On 17/03/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total ABS9 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For ABS9</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| 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                | 7,000,000         |
| <b>Total ABS13 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>7,000,000</b>  |
| <b>Total For ABS13</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>7,000,000</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>          |

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



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

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

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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                | 0             |
| <b>Total ACL103 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL103</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| ACL10 On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 930,000        |
| <b>Total ACL104 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>930,000</b> |
| <b>Total For ACL104</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>930,000</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>       |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ACL12 On 09/06/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ACL13 On 20/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ACL14 On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL144 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL144</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| ACL14 On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL149 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL149</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL150 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL150</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL151 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL151</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 08/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL152 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL152</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL153 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL153</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ACL15 On 20/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL154 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL154</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL155 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL155</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL156 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL156</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL157 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL157</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL158 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL158</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15 On 20/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL159 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL159</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL16 On 20/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL160 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL160</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL16 On 20/03/2022 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL161 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL161</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL16 On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL162 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL162</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL16 On 20/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL163 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL163</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| ACL16 On 20/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total ACL164 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL164</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL16 On 20/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total ACL165 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL165</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL16 On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total ACL166 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL166</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL16 On 20/06/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total ACL167 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL167</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL16 On 20/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total ACL168 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL168</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL16 On 20/06/2017 Spot Bond |        |            | 1.75000   | 1.75000      |                   | 315,000,000,000.00        |             | 180,000,000        | 180,000,000        |
| <b>Total ACL169 SPOT</b>      |        |            |           |              |                   | <b>315,000,000,000.00</b> |             | <b>180,000,000</b> | <b>180,000,000</b> |
| <b>Total For ACL169</b>       |        |            |           |              |                   | <b>315,000,000,000.00</b> |             | <b>180,000,000</b> | <b>180,000,000</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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| 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                 |
| <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    |                   |            | 0.00        | 0                | 7,800,000         |
| <b>Total AIR01 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,800,000</b>  |
| <b>Total For AIR01</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,800,000</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    |                   |            | 0.00        | 0                | 14,100,000        |
| <b>Total AIR03 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,100,000</b> |
| <b>Total For AIR03</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,100,000</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>          |
| AIRL01 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest  |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|----------------|
| AIRL0: On 18/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0              |
| <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>       |
| BAW1i 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    |                   |            | 130,000,000,000.00        | 1,300,000        | 650,000        |
| <b>Total BAW11 SPOT</b>        |        |            |           |              |                   |            | <b>130,000,000,000.00</b> | <b>1,300,000</b> | <b>650,000</b> |
| <b>Total For BAW11</b>         |        |            |           |              |                   |            | <b>130,000,000,000.00</b> | <b>1,300,000</b> | <b>650,000</b> |
| BAW1: On 17/04/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0              |
| <b>Total BAW12 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>       |
| <b>Total For BAW12</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>       |
| BAW1: On 17/04/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0              |
| <b>Total BAW13 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>       |
| <b>Total For BAW13</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>       |
| BAW2 On 02/10/2015 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0              |
| <b>Total BAW2 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>       |
| <b>Total For BAW2</b>          |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</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>       |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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>      |
| BAYA01 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>      |
| BAYA02 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>      |
| BAYA03 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>      |
| BAYA04 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>      |
| BAYA05 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>      |
| BAYA06 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>      |
| BAYA07 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>      |

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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>      |
| BAYA2 On 31/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA21 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA21</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA2 On 30/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA22 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA22</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB0 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>      |
| BAYB0 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>      |
| BAYB0 On 31/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYB04 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB04</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYC1 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>      |
| BAYD1 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>      |

| Contract Details                          | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| BAYD <sub>2</sub> 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 <sub>3</sub> 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 <sub>4</sub> 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 <sub>5</sub> 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 <sub>6</sub> On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYD6U SPOT</b>                  |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD6U</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| BCP5 <sub>6</sub> On 17/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP56U SPOT</b>                  |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP56U</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP5 <sub>7</sub> On 07/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP57U SPOT</b>                  |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP57U</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP5 <sub>8</sub> On 23/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP58U SPOT</b>                  |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP58U</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| BEER0 On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BEER01 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BEER01</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 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| BG22\ 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             |
| <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>      |
| BG32\ 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>      |
| BG42A On 15/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BG42A1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A1</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| BG42A On 15/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total BG42A2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BG42A2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BG42A On 15/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total BG42A3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BG42A3</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BG42A On 15/03/2017 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00        | 0                | 0                |
| <b>Total BG42A4 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BG42A4</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BG42E On 15/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total BG42B SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BG42B</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BG42C On 15/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total BG42C SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BG42C</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BG42I On 15/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total BG42DU SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BG42DU</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BG42Y On 15/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total BG42YU SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BG42YU</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BID01 On 06/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 3,600,000        |
| <b>Total BID01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,600,000</b> |
| <b>Total For BID01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,600,000</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>         |

| Contract Details              | Strike | Call / Put | MTM Yield   | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-------------|--------------|-------------------|------------|-------------|------------------|----------------|
| 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>       |
| BIDC2 On 02/08/2012 Spot Bond |        |            | 100.00000   | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total BIDC20 SPOT</b>      |        |            |             |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BIDC20</b>       |        |            |             |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BIDC2 On 17/10/2012 Spot Bond |        |            | 1,000.00000 | 1,000.00000  |                   |            | 0.00        | 0                | 100,000        |
| <b>Total BIDC21 SPOT</b>      |        |            |             |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| <b>Total For BIDC21</b>       |        |            |             |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| BIDC2 On 27/07/2012 Spot Bond |        |            | 100.00000   | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total BIDC22 SPOT</b>      |        |            |             |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BIDC22</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 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>       |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| BLG1F On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BLG1F SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1F</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BMW02 On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BMW02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BMW02</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BMW03 On 15/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total BMW03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BMW03</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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| CBL06 On 02/11/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 4,100,000         |
| <b>Total CBL06 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,100,000</b>  |
| <b>Total For CBL06</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,100,000</b>  |
| CBL08 On 02/11/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CBL08 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CBL08</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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    |                   |            | 0.00        | 0                | 11,900,000        |
| <b>Total CBL11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,900,000</b> |
| <b>Total For CBL11</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,900,000</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>          |
| CBL13 On 01/02/2019 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CBL13 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CBL13</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CBL14 On 01/02/2019 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00        | 0                | 0                 |
| <b>Total CBL14 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CBL14</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CCT01 On 23/06/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CCT01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CCT01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CCT02 On 12/06/2024 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 1,000,000         |
| <b>Total CCT02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b>  |
| <b>Total For CCT02</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b>  |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| CCT03 On 15/03/2025 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 32,000,000        |
| <b>Total CCT03 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>32,000,000</b> |
| <b>Total For CCT03</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>32,000,000</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>          |
| CGR11 On 28/03/2016 Spot Bond  |        |            | 12.05000  | 12.05000     |                   |            | 0.00        | 0                | 0                 |
| <b>Total CGR11 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR11</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR6 On 18/02/2013 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <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>          |
| CLN100 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>          |
| CLN101 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>          |
| CLN103 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>          |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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                | 0             |
| <b>Total CLN108 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN108</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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             |
| <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                | 0             |
| <b>Total CLN119 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN119</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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>      |

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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                | 0             |
| <b>Total CLN136 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN136</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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                | 0             |
| <b>Total CLN153 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN153</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN15 On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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                | 0             |
| <b>Total CLN158 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN158</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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>      |

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

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

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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 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 20/03/2013 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             |
| <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 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 20/10/2016 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 20/10/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN220 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN220</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 20/10/2016 Spot Bond |        |            | 8.64500   | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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>      |
| CLN23 On 02/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN233 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN233</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN234 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN234</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN235 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN235</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CLN23 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN236 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN236</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 14/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN237 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN237</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 15/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN238 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN238</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 20/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN239 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN239</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN240 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN240</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN241 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN241</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2019 Spot Bond |        |            | 9.35000   | 9.35000      |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN242 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN242</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2019 Spot Bond |        |            | 9.35000   | 9.35000      |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN243 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN243</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 25/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN244 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN244</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 25/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN245 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN245</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CLN24 On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN246 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN246</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN247 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN247</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 14/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN248 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN248</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN249 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN249</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN250 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN250</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN251 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN251</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN252 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN252</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN253 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN253</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN254 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN254</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN255 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN255</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CLN25 On 26/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN256 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN256</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN257 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN257</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN258 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN258</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN259 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN259</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN260 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN260</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN261 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN261</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2019 Spot Bond |        |            | 9.65000   | 9.65000      |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN262 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN262</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 20/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN263 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN263</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 18/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN264 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN264</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 02/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN265 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN265</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CLN26 On 16/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN266 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN266</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 16/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN267 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN267</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 30/04/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN268 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN268</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 20/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN269 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN269</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |

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

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



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CLN94 On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|--------------------|
| CLNFC On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                  |
| <b>Total CLNF06 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF06</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>           |
| CLNFC On 20/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                  |
| <b>Total CLNF07 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF07</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>           |
| CLNFC On 10/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                  |
| <b>Total CLNF08 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF08</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>           |
| 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    |                   | 400,000,000,000.00        | 4,000,000        | 4,210,000        |                    |
| <b>Total COJ04 SPOT</b>       |        |            |           |              |                   | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>4,210,000</b> |                    |
| <b>Total For COJ04</b>        |        |            |           |              |                   | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>4,210,000</b> |                    |
| COJ05 On 05/06/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 325,000,000        |
| <b>Total COJ05 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>325,000,000</b> |
| <b>Total For COJ05</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>325,000,000</b> |
| COJ06 On 09/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 100,000            |
| <b>Total COJ06 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>100,000</b>     |
| <b>Total For COJ06</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>100,000</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>           |
| 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| CPL00 On 28/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 80,000,000        |
| <b>Total CPL003 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For CPL003</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| CPL00 On 07/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CPL004 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL004</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CPL00 On 01/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total CPL005 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL005</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| 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 01/08/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG29 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG29</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG On 01/08/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG30 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG30</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG On 02/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG31 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG31</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG On 02/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG32 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG32</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG On 02/10/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG33 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG33</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|--------------------|
| DENG On 05/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                  |
| <b>Total DENG34 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |
| <b>Total For DENG34</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |
| DENG On 12/07/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                  |
| <b>Total DENG35 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |
| <b>Total For DENG35</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |
| DRD02 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                  |
| <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    |                   |            | 50,000,000,000.00           | 500,000           | 16,950,000         |
| <b>Total DV21 SPOT</b>        |        |            |           |              |                   |            | <b>50,000,000,000.00</b>    | <b>500,000</b>    | <b>16,950,000</b>  |
| <b>Total For DV21</b>         |        |            |           |              |                   |            | <b>50,000,000,000.00</b>    | <b>500,000</b>    | <b>16,950,000</b>  |
| DV22 On 07/02/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 480,500,000,000.00          | 4,805,000         | 80,125,000         |
| <b>Total DV22 SPOT</b>        |        |            |           |              |                   |            | <b>480,500,000,000.00</b>   | <b>4,805,000</b>  | <b>80,125,000</b>  |
| <b>Total For DV22</b>         |        |            |           |              |                   |            | <b>480,500,000,000.00</b>   | <b>4,805,000</b>  | <b>80,125,000</b>  |
| DV23 On 27/02/2023 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 1,210,700,000,000.00        | 12,107,000        | 125,233,000        |
| <b>Total DV23 SPOT</b>        |        |            |           |              |                   |            | <b>1,210,700,000,000.00</b> | <b>12,107,000</b> | <b>125,233,000</b> |
| <b>Total For DV23</b>         |        |            |           |              |                   |            | <b>1,210,700,000,000.00</b> | <b>12,107,000</b> | <b>125,233,000</b> |
| DVF12 On 13/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 100,000            |
| <b>Total DVF12 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>100,000</b>     |
| <b>Total For DVF12</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>100,000</b>     |
| E170 On 01/08/2020 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 172,700,000,000.00          | 1,727,000         | 14,015,633         |
| <b>Total E170 SPOT</b>        |        |            |           |              |                   |            | <b>172,700,000,000.00</b>   | <b>1,727,000</b>  | <b>14,015,633</b>  |
| <b>Total For E170</b>         |        |            |           |              |                   |            | <b>172,700,000,000.00</b>   | <b>1,727,000</b>  | <b>14,015,633</b>  |
| EDC01 On 04/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                  |
| <b>Total EDC01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |
| <b>Total For EDC01</b>        |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| 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                  | 80,000,000         |
| <b>Total EL15 SPOT</b>        |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>80,000,000</b>  |
| <b>Total For EL15</b>         |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>80,000,000</b>  |
| EL28 On 02/05/2028 Spot Bond  |        |            | 2.55000   | 2.55000      |                   | 790,500,000,000.00        |             | 310,000,000        | 225,000,000        |
| <b>Total EL28 SPOT</b>        |        |            |           |              |                   | <b>790,500,000,000.00</b> |             | <b>310,000,000</b> | <b>225,000,000</b> |
| <b>Total For EL28</b>         |        |            |           |              |                   | <b>790,500,000,000.00</b> |             | <b>310,000,000</b> | <b>225,000,000</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                  | 0                  |
| <b>Total EMM02 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EMM02</b>        |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EMM0 On 04/05/2024 Spot Bond  |        |            | 8.00000   | 8.00000      |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total EMM03 SPOT</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EMM03</b>        |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EPF00 On 19/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total EPF001 SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EPF001</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| 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>           |
| EQ170 On 14/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total EQ170U SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQ170U</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| EQ171 On 16/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00        | 0                  | 0                  |
| <b>Total EQ171U SPOT</b>      |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For EQ171U</b>       |        |            |           |              |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| EQ172 On 17/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total EQ172U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ172U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ174 On 14/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total EQ174U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ174U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ175 On 05/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total EQ175U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ175U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ177 On 16/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total EQ177U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ177U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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>      |
| EQS05 On 25/04/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total EQS05 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| ERS38 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility               | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|--------------------------|-------------|------------------|--------------------|
| 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                  |
| <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 ERSA10 SPOT</b>      |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ERSA10</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 ERSA11 SPOT</b>      |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ERSA11</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 ERSA12 SPOT</b>      |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ERSA12</b>       |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ERSA On 17/08/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                          | 0.00        | 0                | 0                  |
| <b>Total ERSA13 SPOT</b>      |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ERSA13</b>       |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ES15 On 30/08/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                          | 0.00        | 0                | 49,874,000         |
| <b>Total ES15 SPOT</b>        |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>49,874,000</b>  |
| <b>Total For ES15</b>         |        |            |           |              |                   |                          | <b>0.00</b> | <b>0</b>         | <b>49,874,000</b>  |
| ES18 On 20/04/2018 Spot Bond  |        |            | 9.25000   | 9.25000      |                   | 70,892,000,000.00        |             | 7,664,000        | 563,884,000        |
| <b>Total ES18 SPOT</b>        |        |            |           |              |                   | <b>70,892,000,000.00</b> |             | <b>7,664,000</b> | <b>563,884,000</b> |
| <b>Total For ES18</b>         |        |            |           |              |                   | <b>70,892,000,000.00</b> |             | <b>7,664,000</b> | <b>563,884,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|--------------------|
| ES23 On 25/01/2023 Spot Bond  |        |            | 10.00000  | 10.00000     |                   |            | 42,320,000,000.00        | 4,232,000        | 470,386,000        |
| <b>Total ES23 SPOT</b>        |        |            |           |              |                   |            | <b>42,320,000,000.00</b> | <b>4,232,000</b> | <b>470,386,000</b> |
| <b>Total For ES23</b>         |        |            |           |              |                   |            | <b>42,320,000,000.00</b> | <b>4,232,000</b> | <b>470,386,000</b> |
| ES26 On 02/04/2026 Spot Bond  |        |            | 7.85000   | 7.85000      |                   |            | 13,164,450,000.00        | 1,677,000        | 153,205,000        |
| <b>Total ES26 SPOT</b>        |        |            |           |              |                   |            | <b>13,164,450,000.00</b> | <b>1,677,000</b> | <b>153,205,000</b> |
| <b>Total For ES26</b>         |        |            |           |              |                   |            | <b>13,164,450,000.00</b> | <b>1,677,000</b> | <b>153,205,000</b> |
| ES33 On 15/09/2033 Spot Bond  |        |            | 7.50000   | 7.50000      |                   |            | 1,170,000,000.00         | 156,000          | 271,428,000        |
| <b>Total ES33 SPOT</b>        |        |            |           |              |                   |            | <b>1,170,000,000.00</b>  | <b>156,000</b>   | <b>271,428,000</b> |
| <b>Total For ES33</b>         |        |            |           |              |                   |            | <b>1,170,000,000.00</b>  | <b>156,000</b>   | <b>271,428,000</b> |
| FR002 On 02/08/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0                  |
| <b>Total FR002U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For FR002U</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| 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    |                   |            | 0.00                     | 0                | 4,800,000          |
| <b>Total FRB03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>4,800,000</b>   |
| <b>Total For FRB03</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>4,800,000</b>   |



| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|------------------|
| FRB05 On 21/12/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 40,000,000,000.00         | 400,000          | 200,000          |
| <b>Total FRB05 SPOT</b>        |        |            |           |              |                   |            | <b>40,000,000,000.00</b>  | <b>400,000</b>   | <b>200,000</b>   |
| <b>Total For FRB05</b>         |        |            |           |              |                   |            | <b>40,000,000,000.00</b>  | <b>400,000</b>   | <b>200,000</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                |
| <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    |                   |            | 400,000,000,000.00        | 4,000,000        | 2,020,000        |
| <b>Total FRBC21 SPOT</b>       |        |            |           |              |                   |            | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>2,020,000</b> |
| <b>Total For FRBC21</b>        |        |            |           |              |                   |            | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>2,020,000</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>         |
| FRBI04 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>         |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| FRBI2: 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>         |
| FRBI2: 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>         |
| FRBI3: On 07/12/2033 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 6,000,000        |
| <b>Total FRBI33 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,000,000</b> |
| <b>Total For FRBI33</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,000,000</b> |
| FRBN0: 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>         |
| FRBN0: 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>         |
| FRBN0: 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>         |
| FRBZ0: 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>         |
| FRBZ0: 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>         |
| FRBZ0: 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>         |
| FRC04: 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>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| FRC1C On 13/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC100 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC100</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC101 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC101</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC102 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC102</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC103 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC103</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC104 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC104</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC105 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC105</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC106 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC106</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 03/06/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC107 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC1C On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC108 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC108</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| FRC1C On 20/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 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>      |
| FRC11 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC110 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC110</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             |
| <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>      |
| FRC29 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>      |

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

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <b>Total FRC84 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC84</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC85 On 20/12/2014 Spot Bond |        |            | 100.00000 | 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>      |
| FRC86 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>      |
| FRC87 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>      |
| FRC88 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>      |
| FRC89 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>      |
| FRC90 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value             | Contracts Traded  | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------------|-------------------|------------------|
| FRC91 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>         |
| FRC92 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>         |
| FRC93 On 20/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                |
| <b>Total FRC93 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| <b>Total For FRC93</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| FRC94 On 20/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                |
| <b>Total FRC94 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| <b>Total For FRC94</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| FRC95 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                |
| <b>Total FRC95 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| <b>Total For FRC95</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| FRC96 On 20/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 1,000,000,000,000.00        | 10,000,000        | 10,000,000        | 5,000,000        |
| <b>Total FRC96 SPOT</b>       |        |            |           |              |                   | <b>1,000,000,000,000.00</b> | <b>10,000,000</b> | <b>10,000,000</b> | <b>5,000,000</b> |
| <b>Total For FRC96</b>        |        |            |           |              |                   | <b>1,000,000,000,000.00</b> | <b>10,000,000</b> | <b>10,000,000</b> | <b>5,000,000</b> |
| FRC97 On 20/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                |
| <b>Total FRC97 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| <b>Total For FRC97</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| FRC98 On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                |
| <b>Total FRC98 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| <b>Total For FRC98</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| FRC99 On 24/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00              | 0                 | 0                |
| <b>Total FRC99 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| <b>Total For FRC99</b>        |        |            |           |              |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>         |
| FRE2A 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>         |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| FRE2A On 02/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 10,000            |
| <b>Total FRE2A2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000</b>     |
| <b>Total For FRE2A2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000</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>          |
| 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                | 20,000,000        |
| <b>Total FRJ13 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For FRJ13</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| FRJ14 On 20/07/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| FRJ15 On 04/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRJ15 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRJ15</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>           |
| FRJ17 On 04/04/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 250,000,000        |
| <b>Total FRJ17 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>250,000,000</b> |
| <b>Total For FRJ17</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>250,000,000</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>           |
| 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>           |
| FRS51 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS51 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS51</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| 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>          |
| FRS65 On 30/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS65 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS65</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS66 On 22/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS66 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS66</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRX14 On 01/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 1,600,000         |
| <b>Total FRX14 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,600,000</b>  |
| <b>Total For FRX14</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,600,000</b>  |
| FRX15 On 14/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 14,200,000        |
| <b>Total FRX15 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,200,000</b> |
| <b>Total For FRX15</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,200,000</b> |
| FRX16 On 15/09/2016 Spot Bond |        |            | 9.00000   | 9.00000      |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRX16 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRX16</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRX17 On 15/09/2017 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00        | 0                | 30,000,000        |
| <b>Total FRX17 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| <b>Total For FRX17</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| FRX19 On 15/11/2019 Spot Bond |        |            | 9.00000   | 9.00000      |                   |            | 0.00        | 0                | 4,400,000        |
| <b>Total FRX19 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,400,000</b> |
| <b>Total For FRX19</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,400,000</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                |
| <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>         |
| GFC03 On 10/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total GFC03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GFC03</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GFC04 On 11/04/2017 Spot Bond |        |            | 9.48500   | 9.48500      |                   |            | 0.00        | 0                | 0                |
| <b>Total GFC04 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GFC04</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GFC2 On 27/02/2013 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>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GPT12 On 28/02/2013 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>      |
| GPT15 On 28/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT15 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT15</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT16 On 30/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GPT16 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT16</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>      |
| GRA29 On 16/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRA294 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRA294</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRA29 On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRA295 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRA295</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRA29 On 15/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRA296 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRA296</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB87 On 26/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB87 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB87</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRD17 On 12/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRD171 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRD171</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRD17 On 18/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRD172 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRD172</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|----------------|
| GRD1: On 06/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0              |
| <b>Total GRD173 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| <b>Total For GRD173</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| GRD1: On 02/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0              |
| <b>Total GRD174 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| <b>Total For GRD174</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| GRDB 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>       |
| GRDC 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>       |
| GRN1: 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>       |
| GRN1I 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              |
| <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>       |
| GRN1D 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    |                   |            | 20,000,000,000.00        | 200,000          | 100,000        |
| <b>Total GRT02 SPOT</b>       |        |            |           |              |                   |            | <b>20,000,000,000.00</b> | <b>200,000</b>   | <b>100,000</b> |
| <b>Total For GRT02</b>        |        |            |           |              |                   |            | <b>20,000,000,000.00</b> | <b>200,000</b>   | <b>100,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| GRT05 On 25/01/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total GRT05 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT05</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| HMS11 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>      |
| HMS11 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>      |
| HMS11 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>      |
| HMS11 On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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    |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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>      |
| HMS11 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>      |
| HMS11 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| HMS1l 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>          |
| HMS1l 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>          |
| HMS1l 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>          |
| HMS1l 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    |                   |            | 200,000,000,000.00        | 2,000,000        | 27,843,000        |
| <b>Total HWAY20 SPOT</b>      |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>27,843,000</b> |
| <b>Total For HWAY20</b>       |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>27,843,000</b> |
| HWAY On 07/12/2023 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 98,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>98,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</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    |                   |            | 0.00                      | 0                | 30,000,000        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>30,000,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>30,000,000</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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| 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    |                   |            | 0.00        | 0                | 10,000,000        |
| <b>Total IBL11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For IBL11</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</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                 |
| <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                | 0                 |
| <b>Total IBL15 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL15</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IBL18 On 10/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL18 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL18</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL19 On 15/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL19 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL19</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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             |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| 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>         |
| IBL37 On 02/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total IBL37 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL37</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL38 On 02/04/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total IBL38 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL38</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL39 On 02/04/2018 Spot Bond |        |            | 8.76500   | 8.76500      |                   |            | 0.00        | 0                | 0                |
| <b>Total IBL39 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL39</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IC02 On 09/05/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 3,200,000        |
| <b>Total IC02 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,200,000</b> |
| <b>Total For IC02</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,200,000</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>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| IDCP0 On 31/01/2017 Spot Bond |        |            | 5.00000   | 5.00000      |                   |            | 0.00        | 0                | 0              |
| <b>Total IDCP03 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For IDCP03</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| IFM01 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total IFM01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For IFM01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| IHL01 On 29/12/2014 Spot Bond |        |            | 100.00000 | 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>       |
| 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                | 500,000        |
| <b>Total IN07 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000</b> |
| <b>Total For IN07</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000</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 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>       |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IND20: On 28/02/2013 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>      |
| 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             |
| <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>      |

| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest      |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|--------------------|
| IND22 <sup>i</sup> 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 <sup>i</sup> On 24/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 100,000,000        |
| <b>Total IND230 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>100,000,000</b> |
| <b>Total For IND230</b>                    |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>100,000,000</b> |
| IND23 <sup>i</sup> On 31/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                  |
| <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 <sup>i</sup> 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 <sup>i</sup> On 14/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 3,000,000,000,000.00        | 30,000,000        | 30,000,000         |
| <b>Total IND233 SPOT</b>                   |        |            |           |              |                   |            | <b>3,000,000,000,000.00</b> | <b>30,000,000</b> | <b>30,000,000</b>  |
| <b>Total For IND233</b>                    |        |            |           |              |                   |            | <b>3,000,000,000,000.00</b> | <b>30,000,000</b> | <b>30,000,000</b>  |
| IND23 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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>           |



| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IND23 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> On 09/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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 <sup>i</sup> 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>      |

| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IND24 <sup>l</sup> 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 <sup>l</sup> 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 <sup>l</sup> On 19/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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 <sup>l</sup> 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 <sup>l</sup> 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 <sup>l</sup> 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 <sup>l</sup> 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 <sup>l</sup> 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 <sup>l</sup> 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>      |
| ING13 <sup>l</sup> On 22/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING132 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING132</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ING13 On 28/02/2013 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 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 22/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING138 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING138</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING13 On 17/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING139 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING139</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING14 On 17/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING140 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING140</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING14 On 07/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING141 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING141</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING14 On 12/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING142 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING142</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING14 On 11/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING143 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING143</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING14 On 13/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING144 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING144</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING14 On 18/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING145 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING145</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ING14 On 18/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING146 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING146</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING15 On 03/04/2017 Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 0.00        | 0                | 0             |
| <b>Total ING153 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING153</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING15 On 03/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING154 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING154</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING15 On 19/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total ING155 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING155</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             |
| <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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| 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>      |
| IP257U On 31/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IP257U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IP257U</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>      |
| IPF01 On 13/04/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF01 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF01</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF02 On 13/04/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF02 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF02</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF03 On 13/04/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF03 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF03</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF06 On 13/04/2017 Spot Bond  |        |            | 8.80000   | 8.80000      |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF06 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF06</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPL4 On 29/03/2014 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL4 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL4</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility              | Value            | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-------------------------|------------------|------------------|------------------|
| IPL5 On 28/09/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                         | 0.00             | 0                | 0                |
| <b>Total IPL5 SPOT</b>        |        |            |           |              |                   |                         | <b>0.00</b>      | <b>0</b>         | <b>0</b>         |
| <b>Total For IPL5</b>         |        |            |           |              |                   |                         | <b>0.00</b>      | <b>0</b>         | <b>0</b>         |
| IPL6 On 28/09/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                         | 0.00             | 0                | 1,000,000        |
| <b>Total IPL6 SPOT</b>        |        |            |           |              |                   |                         | <b>0.00</b>      | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For IPL6</b>         |        |            |           |              |                   |                         | <b>0.00</b>      | <b>0</b>         | <b>1,000,000</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      |                   | 5,500,000,000.00        | 2,000,000        | 1,000,000        |                  |
| <b>Total IV017 SPOT</b>       |        |            |           |              |                   | <b>5,500,000,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b> |                  |
| <b>Total For IV017</b>        |        |            |           |              |                   | <b>5,500,000,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b> |                  |
| IV019 On 31/03/2028 Spot Bond |        |            | 2.60000   | 2.60000      |                   | 0.00                    | 0                | 0                |                  |
| <b>Total IV019 SPOT</b>       |        |            |           |              |                   | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |                  |
| <b>Total For IV019</b>        |        |            |           |              |                   | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |                  |
| IV022 On 02/04/2022 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 0.00                    | 0                | 0                |                  |
| <b>Total IV022 SPOT</b>       |        |            |           |              |                   | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |                  |
| <b>Total For IV022</b>        |        |            |           |              |                   | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |                  |

| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| IV04 On 31/03/2013 Spot Bond               |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 500,000        |
| <b>Total IV04 SPOT</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000</b> |
| <b>Total For IV04</b>                      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000</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>       |
| IVA21 <sup>5</sup> On 10/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <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>       |
| IVA22 <sup>0</sup> 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>       |
| IVA22 <sup>1</sup> 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>       |
| IVA22 <sup>2</sup> 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>       |
| IVA22 <sup>3</sup> 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>       |

| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest    |
|--|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|------------------|------------------|
| IVA22 <sup>2</sup> 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>         |
| IVA22 <sup>5</sup> 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>         |
| IVA22 <sup>6</sup> 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>         |
| IVA22 <sup>7</sup> 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>         |
| IVA22 <sup>8</sup> 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>         |
| IVA22 <sup>9</sup> On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                | 0                |
| <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>         |
| IVA23 <sup>0</sup> 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>         |
| IVA23 <sup>1</sup> On 02/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00        | 4,000,000        | 4,000,000        | 4,000,000        |
| <b>Total IVA231 SPOT</b>                   |        |            |           |              |                   | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>4,000,000</b> | <b>4,000,000</b> |
| <b>Total For IVA231</b>                    |        |            |           |              |                   | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>4,000,000</b> | <b>4,000,000</b> |
| IVA23 <sup>2</sup> 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>         |
| IVA23 <sup>3</sup> 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>         |



| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IVA23 <sup>a</sup> 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>      |
| IVA23 <sup>b</sup> 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>      |
| IVA23 <sup>c</sup> 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>      |
| IVA23 <sup>d</sup> 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>      |
| IVA23 <sup>e</sup> 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>      |
| IVA23 <sup>f</sup> On 27/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| IVA24 <sup>a</sup> 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>      |
| IVA24 <sup>b</sup> 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>      |
| IVA24 <sup>c</sup> 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>      |
| IVA24 <sup>d</sup> 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>      |

| Contract Details                           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| IVA24 <sup>a</sup> 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>      |
| IVA24 <sup>b</sup> 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>      |
| IVA24 <sup>c</sup> 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>      |
| IVA24 <sup>d</sup> 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>      |
| IVA24 <sup>e</sup> 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>      |
| IVA24 <sup>f</sup> On 06/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| IVA25 <sup>g</sup> 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>      |
| IVC00 <sup>h</sup> 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>      |
| IVC00 <sup>i</sup> 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>      |
| IVC00 <sup>j</sup> On 29/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC004 SPOT</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC004</b>                    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| KSB00 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>      |
| KSB00 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>      |
| KSP00 On 01/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| LBK02 On 26/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total LBK02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK02</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| 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    |                   |            | 0.00        | 0                | 5,700,000        |
| <b>Total LGL1 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,700,000</b> |
| <b>Total For LGL1</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,700,000</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 16/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total MAQ011 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ011</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ01 On 06/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total MAQ013 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ013</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ01 On 02/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total MAQ014 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ014</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                | 100,000          |
| <b>Total MBF024 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b>   |
| <b>Total For MBF024</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b>   |
| MBF02 On 26/05/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total MBF025 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MBF025</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|--------------------|
| 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>           |
| MBF02 On 16/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 133,350,000        |
| <b>Total MBF028 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>133,350,000</b> |
| <b>Total For MBF028</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>133,350,000</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                  |
| <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>           |
| 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| MBP23 On 13/02/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP23U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP23U</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP24 On 22/03/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP24U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP24U</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP25 On 22/03/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total MBP25U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP25U</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA1 On 16/04/2019 Spot Bond  |        |            | 8.00000   | 8.00000      |                   |            | 0.00        | 0                | 0             |
| <b>Total MBSA01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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             |
| <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>      |
| MEFSA1 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                       | Contracts Traded  | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------------|-------------------|--------------------|
| 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    |                   |            | 1,000,000,000,000.00        | 10,000,000        | 104,000,000        |
| <b>Total MET01 SPOT</b>       |        |            |           |              |                   |            | <b>1,000,000,000,000.00</b> | <b>10,000,000</b> | <b>104,000,000</b> |
| <b>Total For MET01</b>        |        |            |           |              |                   |            | <b>1,000,000,000,000.00</b> | <b>10,000,000</b> | <b>104,000,000</b> |
| MFS1/ On 20/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                        | 0                 | 0                  |
| <b>Total MFS1A1 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |
| <b>Total For MFS1A1</b>       |        |            |           |              |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>           |
| MFS1/ 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| 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    |                   |            | 0.00        | 0                | 15,900,000        |
| <b>Total MGL01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,900,000</b> |
| <b>Total For MGL01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,900,000</b> |
| MTN0 On 13/07/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 2,100,000         |
| <b>Total MTN02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,100,000</b>  |
| <b>Total For MTN02</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,100,000</b>  |
| MTN0 On 13/07/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 12,700,000        |
| <b>Total MTN03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,700,000</b> |
| <b>Total For MTN03</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,700,000</b> |
| MTN0 On 13/07/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 3,700,000         |
| <b>Total MTN04 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,700,000</b>  |
| <b>Total For MTN04</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,700,000</b>  |
| MTN0 On 28/10/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 3,400,000         |
| <b>Total MTN05 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,400,000</b>  |
| <b>Total For MTN05</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,400,000</b>  |
| MTNC On 04/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total MTNC06 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MTNC06</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MTNC On 18/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                 |
| <b>Total MTNC07 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MTNC07</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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                 |
| <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>          |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| N4A20 On 14/08/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total N4A208 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For N4A208</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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                | 100,000        |
| <b>Total N4A402 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| <b>Total For N4A402</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</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              |
| <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>       |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| 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>         |
| NBK12 On 20/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 1,000,000        |
| <b>Total NBK12B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For NBK12B</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| NBK13 On 21/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total NBK13B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NBK13B</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| 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>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| NBK2/ On 15/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 34,000,000,000.00        | 340,000          | 17,470,000        |
| <b>Total NBK2A SPOT</b>       |        |            |           |              |                   |            | <b>34,000,000,000.00</b> | <b>340,000</b>   | <b>17,470,000</b> |
| <b>Total For NBK2A</b>        |        |            |           |              |                   |            | <b>34,000,000,000.00</b> | <b>340,000</b>   | <b>17,470,000</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    |                   |            | 0.00                     | 0                | 6,100,000         |
| <b>Total NBK3A SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>6,100,000</b>  |
| <b>Total For NBK3A</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>6,100,000</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    |                   |            | 0.00                     | 0                | 9,400,000         |
| <b>Total NBK6A SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>9,400,000</b>  |
| <b>Total For NBK6A</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>9,400,000</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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|------------------|
| NBK9/ On 23/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 58,000,000,000.00        | 580,000          | 9,490,000        |
| <b>Total NBK9A SPOT</b>       |        |            |           |              |                   |            | <b>58,000,000,000.00</b> | <b>580,000</b>   | <b>9,490,000</b> |
| <b>Total For NBK9A</b>        |        |            |           |              |                   |            | <b>58,000,000,000.00</b> | <b>580,000</b>   | <b>9,490,000</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                | 1,000,000        |
| <b>Total NBK11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For NBK11</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>1,000,000</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>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NCLN: On 25/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NCLN€ On 30/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN61 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN61</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN€ 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>      |
| NCLN€ 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>      |
| NCLN€ 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>      |
| NCLN€ 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>      |
| NCLN€ 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>      |
| NCLN€ 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>      |
| NCLN€ 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>      |
| NCLN€ 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>      |
| NCLN€ 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| NCLN7 On 17/03/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total NCLN71 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NCLN71</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NCLN72 On 17/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <b>Total NCLN72 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NCLN72</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                |
| <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>         |
| NED12A 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>         |
| NED12B 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                | 5,000,000        |
| <b>Total NED6 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,000,000</b> |
| <b>Total For NED6</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,000,000</b> |
| NED8 On 08/02/2014 Spot Bond   |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 4,500,000        |
| <b>Total NED8 SPOT</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,500,000</b> |
| <b>Total For NED8</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,500,000</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>         |
| NEDH1A 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>         |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| NET42 On 17/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NET42 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NET42</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NET43 On 13/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NET43 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NET43</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB1 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>      |
| NMP2 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>      |
| NQ1A 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>      |
| NQ1A 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>      |
| NQ1A 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>      |
| NQ1A 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>      |
| NQ1A 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>      |



| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| NQ1A On 22/05/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1A15 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A15</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B 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>      |
| NQ1B On 22/05/2014 Spot Bond |        |            | 6.92500   | 6.92500      |                   |            | 0.00        | 0                | 0             |
| <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>      |
| NQ1B On 22/05/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B14 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B14</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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                   | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| NQ1C On 22/05/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                  |
| <b>Total NQ1C14 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NQ1C14</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQF1A 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>           |
| NQF1B 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>           |
| NQF1C On 22/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                              | 0.00        | 0                  | 0                  |
| <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>           |
| NQF1D 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>           |
| NQF1F 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    |                   |                              | 0.00        | 0                  | 30,000,000         |
| <b>Total NRA013 SPOT</b>      |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>30,000,000</b>  |
| <b>Total For NRA013</b>       |        |            |           |              |                   |                              | <b>0.00</b> | <b>0</b>           | <b>30,000,000</b>  |
| NRA01 On 30/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 48,800,000,000,000.00        |             | 488,000,000        | 122,000,000        |
| <b>Total NRA014 SPOT</b>      |        |            |           |              |                   | <b>48,800,000,000,000.00</b> |             | <b>488,000,000</b> | <b>122,000,000</b> |
| <b>Total For NRA014</b>       |        |            |           |              |                   | <b>48,800,000,000,000.00</b> |             | <b>488,000,000</b> | <b>122,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|--------------------|
| NRA01 On 30/11/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 6,900,000          |
| <b>Total NRA018 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>6,900,000</b>   |
| <b>Total For NRA018</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>6,900,000</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    |                   |            | 350,000,000,000.00        | 3,500,000        | 1,750,000          |
| <b>Total NRA022 SPOT</b>      |        |            |           |              |                   |            | <b>350,000,000,000.00</b> | <b>3,500,000</b> | <b>1,750,000</b>   |
| <b>Total For NRA022</b>       |        |            |           |              |                   |            | <b>350,000,000,000.00</b> | <b>3,500,000</b> | <b>1,750,000</b>   |
| NRA02 On 31/05/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 164,000,000        |
| <b>Total NRA023 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>164,000,000</b> |
| <b>Total For NRA023</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>164,000,000</b> |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000,000.00        | 2,000,000        | 5,400,000          |
| <b>Total NRA028 SPOT</b>      |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>5,400,000</b>   |
| <b>Total For NRA028</b>       |        |            |           |              |                   |            | <b>200,000,000,000.00</b> | <b>2,000,000</b> | <b>5,400,000</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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                | Value            | Contracts Traded  | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|---------------------------|------------------|-------------------|---------------|
| NTC13 On 31/01/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |                           | 0.00             | 0                 | 0             |
| <b>Total NTC13 SPOT</b>        |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>          | <b>0</b>      |
| <b>Total For NTC13</b>         |        |            |           |              |                   |                           | <b>0.00</b>      | <b>0</b>          | <b>0</b>      |
| 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>      |
| OCT1E 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             |
| <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>      |
| OCT1D 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>      |
| OML01 On 27/10/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00        | 4,000,000        | 94,400,000        |               |
| <b>Total OML01 SPOT</b>        |        |            |           |              |                   | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>94,400,000</b> |               |
| <b>Total For OML01</b>         |        |            |           |              |                   | <b>400,000,000,000.00</b> | <b>4,000,000</b> | <b>94,400,000</b> |               |
| OTCA03 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>      |
| OTCA05 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| OTCAI 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>      |
| OTCAI 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>      |
| OTCAI 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>      |
| OTCAI 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>      |
| OTCAI On 31/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| OTCB1 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 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>      |
| PCF02 On 06/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PCF02U SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PCF02U</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PCF03 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>      |
| PMM0 On 28/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM01</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|------------------|
| PNP04 On 21/05/2012 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 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 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 On 15/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 2,000,000        |
| <b>Total PR2A3B SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b> |
| <b>Total For PR2A3B</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b> |
| PR2A4 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 On 15/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0                |
| <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>         |
| PR2A6 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>         |

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                    | Value                 | Contracts Traded      | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| 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>      |
| PRP2A 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  |        |            | 6.54000   | 6.48000      |                   | 156,491,219,340,000.00        | 23,928,321,000        | 16,569,522,492        |               |
| <b>Total R157 SPOT</b>        |        |            |           |              |                   | <b>156,491,219,340,000.00</b> | <b>23,928,321,000</b> | <b>16,569,522,492</b> |               |
| <b>Total For R157</b>         |        |            |           |              |                   | <b>156,491,219,340,000.00</b> | <b>23,928,321,000</b> | <b>16,569,522,492</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  |        |            | 8.33500   | 8.22500      |                   | 83,082,838,695,090.00         | 9,967,947,054         | 9,113,554,295         |               |
| <b>Total R186 SPOT</b>        |        |            |           |              |                   | <b>83,082,838,695,090.00</b>  | <b>9,967,947,054</b>  | <b>9,113,554,295</b>  |               |
| <b>Total For R186</b>         |        |            |           |              |                   | <b>83,082,838,695,090.00</b>  | <b>9,967,947,054</b>  | <b>9,113,554,295</b>  |               |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                         | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|----------------------|----------------------|
| 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  |        |            | 216.00281 | 215.89328    |                   |            | 311,908,057,640,000.00        | 1,444,000,000        | 912,505,483          |
| <b>Total R189 SPOT</b>        |        |            |           |              |                   |            | <b>311,908,057,640,000.00</b> | <b>1,444,000,000</b> | <b>912,505,483</b>   |
| <b>Total For R189</b>         |        |            |           |              |                   |            | <b>311,908,057,640,000.00</b> | <b>1,444,000,000</b> | <b>912,505,483</b>   |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.88000   | 1.88000      |                   |            | 28,970,800,000.00             | 15,410,000           | 579,002,002          |
| <b>Total R197 SPOT</b>        |        |            |           |              |                   |            | <b>28,970,800,000.00</b>      | <b>15,410,000</b>    | <b>579,002,002</b>   |
| <b>Total For R197</b>         |        |            |           |              |                   |            | <b>28,970,800,000.00</b>      | <b>15,410,000</b>    | <b>579,002,002</b>   |
| R201 On 21/12/2014 Spot Bond  |        |            | 5.86000   | 5.82000      |                   |            | 2,144,215,219,240.00          | 365,907,034          | 4,363,201,931        |
| <b>Total R201 SPOT</b>        |        |            |           |              |                   |            | <b>2,144,215,219,240.00</b>   | <b>365,907,034</b>   | <b>4,363,201,931</b> |
| <b>Total For R201</b>         |        |            |           |              |                   |            | <b>2,144,215,219,240.00</b>   | <b>365,907,034</b>   | <b>4,363,201,931</b> |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.25000   | 2.25000      |                   |            | 18,000,000,000.00             | 8,000,000            | 1,876,914,070        |
| <b>Total R202 SPOT</b>        |        |            |           |              |                   |            | <b>18,000,000,000.00</b>      | <b>8,000,000</b>     | <b>1,876,914,070</b> |
| <b>Total For R202</b>         |        |            |           |              |                   |            | <b>18,000,000,000.00</b>      | <b>8,000,000</b>     | <b>1,876,914,070</b> |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.09500   | 7.02000      |                   |            | 19,407,216,015,000.00         | 2,735,337,000        | 7,925,085,644        |
| <b>Total R203 SPOT</b>        |        |            |           |              |                   |            | <b>19,407,216,015,000.00</b>  | <b>2,735,337,000</b> | <b>7,925,085,644</b> |
| <b>Total For R203</b>         |        |            |           |              |                   |            | <b>19,407,216,015,000.00</b>  | <b>2,735,337,000</b> | <b>7,925,085,644</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.39500   | 7.32500      |                   |            | 8,525,902,560,000.00          | 1,152,928,000        | 5,130,571,466        |
| <b>Total R204 SPOT</b>        |        |            |           |              |                   |            | <b>8,525,902,560,000.00</b>   | <b>1,152,928,000</b> | <b>5,130,571,466</b> |
| <b>Total For R204</b>         |        |            |           |              |                   |            | <b>8,525,902,560,000.00</b>   | <b>1,152,928,000</b> | <b>5,130,571,466</b> |
| R206 On 15/01/2014 Spot Bond  |        |            | 5.61000   | 5.61000      |                   |            | 20,674,830,330,000.00         | 3,685,353,000        | 5,343,455,000        |
| <b>Total R206 SPOT</b>        |        |            |           |              |                   |            | <b>20,674,830,330,000.00</b>  | <b>3,685,353,000</b> | <b>5,343,455,000</b> |
| <b>Total For R206</b>         |        |            |           |              |                   |            | <b>20,674,830,330,000.00</b>  | <b>3,685,353,000</b> | <b>5,343,455,000</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.67500   | 7.58000      |                   |            | 27,677,993,417,450.00         | 3,606,253,214        | 6,149,380,900        |
| <b>Total R207 SPOT</b>        |        |            |           |              |                   |            | <b>27,677,993,417,450.00</b>  | <b>3,606,253,214</b> | <b>6,149,380,900</b> |
| <b>Total For R207</b>         |        |            |           |              |                   |            | <b>27,677,993,417,450.00</b>  | <b>3,606,253,214</b> | <b>6,149,380,900</b> |

| Contract Details        |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|-------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|----------------------|----------------------|
| R208                    | On | 31/03/2021 | Spot Bond |        |            | 7.75500   | 7.66000      |                   |            | 63,408,678,523,080.00        | 8,176,489,816        | 7,973,540,485        |
| <b>Total R208 SPOT</b>  |    |            |           |        |            |           |              |                   |            | <b>63,408,678,523,080.00</b> | <b>8,176,489,816</b> | <b>7,973,540,485</b> |
| <b>Total For R208</b>   |    |            |           |        |            |           |              |                   |            | <b>63,408,678,523,080.00</b> | <b>8,176,489,816</b> | <b>7,973,540,485</b> |
| R209                    | On | 31/03/2036 | Spot Bond |        |            | 8.92500   | 8.85500      |                   |            | 14,826,870,450,000.00        | 1,661,274,000        | 9,318,363,000        |
| <b>Total R209 SPOT</b>  |    |            |           |        |            |           |              |                   |            | <b>14,826,870,450,000.00</b> | <b>1,661,274,000</b> | <b>9,318,363,000</b> |
| <b>Total For R209</b>   |    |            |           |        |            |           |              |                   |            | <b>14,826,870,450,000.00</b> | <b>1,661,274,000</b> | <b>9,318,363,000</b> |
| R210                    | On | 31/03/2028 | Spot Bond |        |            | 2.24000   | 2.22000      |                   |            | 657,760,320,000.00           | 293,643,000          | 1,142,806,000        |
| <b>Total R210 SPOT</b>  |    |            |           |        |            |           |              |                   |            | <b>657,760,320,000.00</b>    | <b>293,643,000</b>   | <b>1,142,806,000</b> |
| <b>Total For R210</b>   |    |            |           |        |            |           |              |                   |            | <b>657,760,320,000.00</b>    | <b>293,643,000</b>   | <b>1,142,806,000</b> |
| R211                    | On | 31/01/2017 | Spot Bond |        |            | 0.63500   | 0.63500      |                   |            | 21,113,750,000.00            | 33,250,000           | 2,413,355,000        |
| <b>Total R211 SPOT</b>  |    |            |           |        |            |           |              |                   |            | <b>21,113,750,000.00</b>     | <b>33,250,000</b>    | <b>2,413,355,000</b> |
| <b>Total For R211</b>   |    |            |           |        |            |           |              |                   |            | <b>21,113,750,000.00</b>     | <b>33,250,000</b>    | <b>2,413,355,000</b> |
| R212                    | On | 31/01/2022 | Spot Bond |        |            | 1.83500   | 1.83500      |                   |            | 12,674,345,000.00            | 6,907,000            | 1,289,499,000        |
| <b>Total R212 SPOT</b>  |    |            |           |        |            |           |              |                   |            | <b>12,674,345,000.00</b>     | <b>6,907,000</b>     | <b>1,289,499,000</b> |
| <b>Total For R212</b>   |    |            |           |        |            |           |              |                   |            | <b>12,674,345,000.00</b>     | <b>6,907,000</b>     | <b>1,289,499,000</b> |
| R213                    | On | 28/02/2031 | Spot Bond |        |            | 8.78500   | 8.69500      |                   |            | 10,703,002,695,000.00        | 1,218,327,000        | 2,310,480,000        |
| <b>Total R213 SPOT</b>  |    |            |           |        |            |           |              |                   |            | <b>10,703,002,695,000.00</b> | <b>1,218,327,000</b> | <b>2,310,480,000</b> |
| <b>Total For R213</b>   |    |            |           |        |            |           |              |                   |            | <b>10,703,002,695,000.00</b> | <b>1,218,327,000</b> | <b>2,310,480,000</b> |
| R214                    | On | 28/02/2041 | Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 20,474,564,500,000.00        | 3,149,933,000        | 4,692,131,000        |
| <b>Total R214 SPOT</b>  |    |            |           |        |            |           |              |                   |            | <b>20,474,564,500,000.00</b> | <b>3,149,933,000</b> | <b>4,692,131,000</b> |
| <b>Total For R214</b>   |    |            |           |        |            |           |              |                   |            | <b>20,474,564,500,000.00</b> | <b>3,149,933,000</b> | <b>4,692,131,000</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>             |

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

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

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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>      |
| RCSB2 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>      |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RCSB 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>      |
| RCSC 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>      |
| RCSC On 06/09/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| RCSC On 08/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RCSC08 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSC08</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB On 30/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB01 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB01</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC On 06/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC03 SPOT</b>     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC03</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES0 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>      |
| RES0 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>      |
| RES0 On 15/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RES08 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES08</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RESB 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RMBI0 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>      |
| RP005 On 31/03/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RP005 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP005</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP006 On 30/04/2019 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RP006 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP006</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP007 On 30/04/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RP007 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP007</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP008 On 30/04/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RP008 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP008</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG01 On 28/02/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| RPG01U On 25/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total RPG01U SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG01U</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|----------------|
| RPG02 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    |                   |            | 34,000,000,000.00        | 340,000          | 170,000        |
| <b>Total RW21 SPOT</b>        |        |            |           |              |                   |            | <b>34,000,000,000.00</b> | <b>340,000</b>   | <b>170,000</b> |
| <b>Total For RW21</b>         |        |            |           |              |                   |            | <b>34,000,000,000.00</b> | <b>340,000</b>   | <b>170,000</b> |
| SBC2 On 28/04/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0              |
| <b>Total SBC2 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| <b>Total For SBC2</b>         |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| SBC3 On 06/09/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0              |
| <b>Total SBC3 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| <b>Total For SBC3</b>         |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|-------------------|
| 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    |                   |            | 98,000,000,000.00        | 980,000          | 27,290,000        |
| <b>Total SBK12 SPOT</b>       |        |            |           |              |                   |            | <b>98,000,000,000.00</b> | <b>980,000</b>   | <b>27,290,000</b> |
| <b>Total For SBK12</b>        |        |            |           |              |                   |            | <b>98,000,000,000.00</b> | <b>980,000</b>   | <b>27,290,000</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>          |
| SBK16 On 15/03/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0                 |
| <b>Total SBK16 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>          |
| <b>Total For SBK16</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>          |
| SBK7 On 24/05/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 17,500,000        |
| <b>Total SBK7 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>17,500,000</b> |
| <b>Total For SBK7</b>         |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>17,500,000</b> |
| SBK8 On 10/04/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 2,400,000         |
| <b>Total SBK8 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>2,400,000</b>  |
| <b>Total For SBK8</b>         |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>2,400,000</b>  |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 6,900,000         |
| <b>Total SBK9 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>6,900,000</b>  |
| <b>Total For SBK9</b>         |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>6,900,000</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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SBN1€ On 14/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| SBN2€ 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>      |
| SBN2€ 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>      |
| SBN3€ 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>      |
| SBN3€ 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SBN42 On 31/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <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>      |
| SBN45 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>      |
| SBN49 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>      |
| SBN50 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>      |
| SBR003 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             |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                        | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------------------|--------------------|--------------------|
| 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>           |
| SBS18 On 23/06/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total SBS18 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS18</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| SBS19 On 23/06/2021 Spot Bond |        |            | 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    |                   |            | 32,000,000,000.00            | 320,000            | 160,000            |
| <b>Total SBS4 SPOT</b>        |        |            |           |              |                   |            | <b>32,000,000,000.00</b>     | <b>320,000</b>     | <b>160,000</b>     |
| <b>Total For SBS4</b>         |        |            |           |              |                   |            | <b>32,000,000,000.00</b>     | <b>320,000</b>     | <b>160,000</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    |                   |            | 0.00                         | 0                  | 19,800,000         |
| <b>Total SBS9 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>19,800,000</b>  |
| <b>Total For SBS9</b>         |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>19,800,000</b>  |
| SBS10 On 03/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 30,644,038,200,000.00        | 306,440,382        | 129,000,000        |
| <b>Total SBS10 SPOT</b>       |        |            |           |              |                   |            | <b>30,644,038,200,000.00</b> | <b>306,440,382</b> | <b>129,000,000</b> |
| <b>Total For SBS10</b>        |        |            |           |              |                   |            | <b>30,644,038,200,000.00</b> | <b>306,440,382</b> | <b>129,000,000</b> |
| SBS11 On 07/12/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total SBS11 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS11</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| SBS12 On 31/01/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                         | 0                  | 0                  |
| <b>Total SBS12 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS12</b>        |        |            |           |              |                   |            | <b>0.00</b>                  | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|--------------------|
| SCM107 On 15/09/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0                  |
| <b>Total SCM107 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For SCM107</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| SCM220 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>           |
| SCM224 On 18/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0                  |
| <b>Total SCM224 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For SCM224</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| SCM225 On 19/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 0                  |
| <b>Total SCM225 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For SCM225</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>           |
| SHPCBU On 03/04/2017 Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 3,250,000,000.00         | 500,000          | 200,500,000        |
| <b>Total SHPCBU SPOT</b>       |        |            |           |              |                   |            | <b>3,250,000,000.00</b>  | <b>500,000</b>   | <b>200,500,000</b> |
| <b>Total For SHPCBU</b>        |        |            |           |              |                   |            | <b>3,250,000,000.00</b>  | <b>500,000</b>   | <b>200,500,000</b> |
| SHS01 On 15/12/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                     | 0                | 1,000,000          |
| <b>Total SHS01 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>1,000,000</b>   |
| <b>Total For SHS01</b>         |        |            |           |              |                   |            | <b>0.00</b>              | <b>0</b>         | <b>1,000,000</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    |                   |            | 30,000,000,000.00        | 300,000          | 8,600,000          |
| <b>Total SLI2 SPOT</b>         |        |            |           |              |                   |            | <b>30,000,000,000.00</b> | <b>300,000</b>   | <b>8,600,000</b>   |
| <b>Total For SLI2</b>          |        |            |           |              |                   |            | <b>30,000,000,000.00</b> | <b>300,000</b>   | <b>8,600,000</b>   |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|-------------------|
| SMF1 On 27/06/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 4,968,000         |
| <b>Total SMF1 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>4,968,000</b>  |
| <b>Total For SMF1</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>4,968,000</b>  |
| SMF3 On 30/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <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                | 10,000,000        |
| <b>Total SNT01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For SNT01</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>10,000,000</b> |
| SPDA 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>          |
| SPDA 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>          |
| SPDA On 21/08/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total SPDA3 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For SPDA3</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| SPDA On 21/08/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total SPDA4 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For SPDA4</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| SSA01 On 28/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 180,000,000,000.00        | 1,800,000        | 450,000           |
| <b>Total SSA01 SPOT</b>       |        |            |           |              |                   |            | <b>180,000,000,000.00</b> | <b>1,800,000</b> | <b>450,000</b>    |
| <b>Total For SSA01</b>        |        |            |           |              |                   |            | <b>180,000,000,000.00</b> | <b>1,800,000</b> | <b>450,000</b>    |
| SSA02 On 20/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total SSA02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For SSA02</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| SSN0 On 01/03/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                 |
| <b>Total SSN001 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For SSN001</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SSN0C On 26/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN002 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN002</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN0C On 25/04/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN003 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN003</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN0C On 31/03/2021 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN004 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN004</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN0C On 31/03/2021 Spot Bond |        |            | 6.75000   | 6.75000      |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN005 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN005</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| SYN88 On 27/02/2013 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>      |
| SYN89 On 11/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN893 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN893</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN89 On 15/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN894 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN894</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN89 On 16/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN895 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN895</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SYN8€ On 16/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN896 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN896</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8€ On 18/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN898 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN898</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN8€ On 21/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN899 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN899</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN9€ On 22/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN900 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN900</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN9€ On 23/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN901 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN901</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN9€ On 25/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN902 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN902</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN9€ On 18/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN906 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN906</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN9€ On 18/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN907 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN907</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN9€ On 03/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN908 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN908</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91 On 17/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN910 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN910</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| SYN91 On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN911 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN911</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91 On 18/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN912 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN912</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91 On 19/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN913 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN913</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91 On 22/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN914 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN914</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91 On 01/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN915 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN915</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91 On 03/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total SYN916 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN916</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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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                | 0             |
| <b>Total TFS83 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS83</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS84 On 28/07/2016 Spot Bond |        |            | 8.00000   | 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>      |
| 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>      |
| TFS93 On 17/02/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS93 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS93</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS94 On 14/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS94 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS94</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS95 On 25/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS95 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS95</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| TFS96 On 08/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total TFS96 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TFS96</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>       |
| TH9A1 On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0              |
| <b>Total TH9A10 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For TH9A10</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| 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                | 20,000         |
| <b>Total THE7A3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000</b>  |
| <b>Total For THE7A3</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000</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                | 100,000        |
| <b>Total THE8A2 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| <b>Total For THE8A2</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000</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>       |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <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>      |
| THE9A On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9A8 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A8</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| THE9A On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9A9 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A9</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| THE9E On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9B3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B3</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>      |
| THE9C On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9C3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C3</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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             |
| <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>      |
| THE9E On 18/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total THE9D3 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9D3</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility                  | Value       | Contracts Traded  | Open Interest        |
|------------------------------|--------|------------|-----------|--------------|-------------------|-----------------------------|-------------|-------------------|----------------------|
| TL15 On 29/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 3,100,000            |
| <b>Total TL15 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>3,100,000</b>     |
| <b>Total For TL15</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>3,100,000</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    |                   |                             | 0.00        | 0                 | 1,022,000,000        |
| <b>Total TN17 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>1,022,000,000</b> |
| <b>Total For TN17</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>1,022,000,000</b> |
| TN20 On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 606,000,000,000.00          |             | 6,060,000         | 283,760,000          |
| <b>Total TN20 SPOT</b>       |        |            |           |              |                   | <b>606,000,000,000.00</b>   |             | <b>6,060,000</b>  | <b>283,760,000</b>   |
| <b>Total For TN20</b>        |        |            |           |              |                   | <b>606,000,000,000.00</b>   |             | <b>6,060,000</b>  | <b>283,760,000</b>   |
| TN23 On 06/11/2023 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 6,240,900,000,000.00        |             | 62,409,000        | 220,129,000          |
| <b>Total TN23 SPOT</b>       |        |            |           |              |                   | <b>6,240,900,000,000.00</b> |             | <b>62,409,000</b> | <b>220,129,000</b>   |
| <b>Total For TN23</b>        |        |            |           |              |                   | <b>6,240,900,000,000.00</b> |             | <b>62,409,000</b> | <b>220,129,000</b>   |
| TN25 On 19/08/2025 Spot Bond |        |            | 100.00000 | 100.00000    |                   |                             | 0.00        | 0                 | 166,000,000          |
| <b>Total TN25 SPOT</b>       |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>166,000,000</b>   |
| <b>Total For TN25</b>        |        |            |           |              |                   |                             | <b>0.00</b> | <b>0</b>          | <b>166,000,000</b>   |
| TN27 On 14/11/2027 Spot Bond |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00          |             | 4,000,000         | 26,000,000           |
| <b>Total TN27 SPOT</b>       |        |            |           |              |                   | <b>400,000,000,000.00</b>   |             | <b>4,000,000</b>  | <b>26,000,000</b>    |
| <b>Total For TN27</b>        |        |            |           |              |                   | <b>400,000,000,000.00</b>   |             | <b>4,000,000</b>  | <b>26,000,000</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                    |
| <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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 10/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP127 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP127</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP12 On 07/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP128 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP128</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP12 On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP129 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP129</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP13 On 18/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP130 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP130</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP13 On 03/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP131 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP131</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             |
| <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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| UTR04 On 19/04/2014 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00        | 0                | 0             |
| <b>Total UTR041 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR041</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</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 07/11/2013 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             |
| <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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------|------------------|--------------------|
| VKE01 On 08/05/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                  |
| <b>Total VKE01 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>           |
| <b>Total For VKE01</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>           |
| VKE02 On 08/05/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                  |
| <b>Total VKE02 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>           |
| <b>Total For VKE02</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>           |
| VKE03 On 08/05/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                  |
| <b>Total VKE03 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>           |
| <b>Total For VKE03</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>           |
| VOD00 On 28/02/2013 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>           |
| VOD00 On 28/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 0                  |
| <b>Total VOD003 SPOT</b>      |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>           |
| <b>Total For VOD003</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    |                   |            | 7,600,000,000.00          | 76,000           | 58,329,000         |
| <b>Total WS04 SPOT</b>        |        |            |           |              |                   |            | <b>7,600,000,000.00</b>   | <b>76,000</b>    | <b>58,329,000</b>  |
| <b>Total For WS04</b>         |        |            |           |              |                   |            | <b>7,600,000,000.00</b>   | <b>76,000</b>    | <b>58,329,000</b>  |
| WS05 On 01/08/2018 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 111,000,000        |
| <b>Total WS05 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>111,000,000</b> |
| <b>Total For WS05</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>111,000,000</b> |
| WSP1 On 28/05/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                      | 0                | 13,700,000         |
| <b>Total WSP1 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>13,700,000</b>  |
| <b>Total For WSP1</b>         |        |            |           |              |                   |            | <b>0.00</b>               | <b>0</b>         | <b>13,700,000</b>  |
| WSP2 On 28/05/2017 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 300,000,000,000.00        | 3,000,000        | 64,000,000         |
| <b>Total WSP2 SPOT</b>        |        |            |           |              |                   |            | <b>300,000,000,000.00</b> | <b>3,000,000</b> | <b>64,000,000</b>  |
| <b>Total For WSP2</b>         |        |            |           |              |                   |            | <b>300,000,000,000.00</b> | <b>3,000,000</b> | <b>64,000,000</b>  |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|-------------------|
| 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                 |
| <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    |                   |            | 0.00        | 0                | 27,000,000        |
| <b>Total WSP5 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,000,000</b> |
| <b>Total For WSP5</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,000,000</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>          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                         | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|
| Z071 On 01/07/2015 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 75,000,000            |
| <b>Total Z071 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>75,000,000</b>     |
| <b>Total For Z071</b>         |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>75,000,000</b>     |
| Z083 On 30/09/2019 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0                     |
| <b>Total Z083 SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For Z083</b>         |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| ZA021 On 20/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0                     |
| <b>Total ZA021 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| <b>Total For ZA021</b>        |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 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>838,524,143,249,860.00</b> | <b>62,927,693,500</b> | <b>93,868,777,401</b> |
| <b>Total for SPOT :</b>       |        |            |           |              |                   |            | <b>838,524,143,249,860.00</b> | <b>62,927,693,500</b> | <b>93,868,777,401</b> |
| <b>Total Futures</b>          |        |            |           |              |                   |            | <b>838,524,654,039,102.00</b> | <b>62,927,698,141</b> | <b>93,869,024,091</b> |
| <b>Total Options</b>          |        |            |           |              |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>120,026</b>        |
| <b>Grand Total:</b>           |        |            |           |              |                   |            | <b>838,524,654,039,102.00</b> | <b>62,927,698,141</b> | <b>93,869,144,117</b> |