



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2014

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 06/11/2014 Bond Future |        |            | 123.31467 | 123.31467 | 123.03712          | 123.03712          |                   |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future |        |            | 125.26662 | 125.26662 | 124.98603          | 124.98603          |                   |            | 0.00        | 0                | 0             |
| <b>Total EL28 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL28 On 06/11/2014 Bond Future | 122.00 | Call       |           |           | 1,037.12000        | 1.03712            | 1,314,670         |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 122.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 122.01 | Call       |           |           | 1,027.12000        | 1.02712            | 1,304,670         |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 122.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 121.99 | Call       |           |           | 1,047.12000        | 1.04712            | 1,324,670         |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 121.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 125.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 125.99 | Put        |           |           | 1,003.97000        | 1.00397            | 723,380           |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.00 | Put        |           |           | 1,013.97000        | 1.01397            | 733,380           |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.01 | Put        |           |           | 1,023.97000        | 1.02397            | 743,380           |            | 0.00        | 0                | 0             |
| <b>Total EL28 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL28</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33                      | On | 06/11/2014 | Bond Future |        |            | 9.56431   | 83.29049  | 9.55218            | 83.38103           |                   |            | 0.00        | 0                | 6,220         |
| ES33                      | On | 05/02/2015 | Bond Future |        |            | 9.65519   | 84.59866  | 9.64257            | 84.69135           |                   |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future |        |            | 9.72932   | 82.26104  | 9.71610            | 82.35684           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,220</b>  |
| ES33                      | On | 06/11/2014 | Bond Future | 10.31  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.29  | Call       |           |           | 5,240.64000        | 5.24064            | 5,150,100         |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.29  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.30  | Call       |           |           | 5,308.09000        | 5.30809            | 5,217,550         |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.30  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.31  | Call       |           |           | 5,375.44000        | 5.37544            | 5,284,900         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.01  | Call       |           |           | 2,634.23000        | 2.63423            | 2,541,540         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.01  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 9.99   | Call       |           |           | 2,494.22000        | 2.49422            | 2,401,530         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 9.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.00  | Call       |           |           | 2,564.27000        | 2.56427            | 2,471,580         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.75   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.76   | Call       |           |           | 317.45000          | 0.31745            | 221,650           |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.76   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.74   | Call       |           |           | 173.06000          | 0.17306            | 77,260            |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.74   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.75   | Call       |           |           | 245.30000          | 0.24530            | 149,500           |            | 0.00        | 0                | 0             |
| <b>Total ES33 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,220</b>  |
| I2025                     | On | 06/11/2014 | Bond Future |        |            | 117.28133 | 117.28133 | 117.18176          | 117.18176          |                   |            | 0.00        | 0                | 16            |
| I2025                     | On | 05/02/2015 | Bond Future |        |            | 117.98100 | 117.98100 | 117.88105          | 117.88105          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16</b>     |
| I2025                     | On | 06/11/2014 | Bond Future | 117.01 | Call       |           |           | 171.76000          | 0.17176            | 271,330           |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 117.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 116.99 | Call       |           |           | 191.76000          | 0.19176            | 291,330           |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 116.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 117.00 | Call       |           |           | 181.76000          | 0.18176            | 281,330           |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 117.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.00 | Put        |           |           | 1,118.95000        | 1.11895            | 1,019,000         |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.01 | Put        |           |           | 1,128.95000        | 1.12895            | 1,029,000         |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 118.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 118.99 | Put        |           |           | 1,108.95000        | 1.10895            | 1,009,000         |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2025 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For I2025</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16</b>     |
| I2038                     | On | 06/11/2014 |        |            | 122.59006 | 122.59006 | 122.26339          | 122.26339          |                   |            | 0.00        | 0                | 1,860         |
| I2038                     | On | 05/02/2015 |        |            | 123.22920 | 123.22920 | 122.89845          | 122.89845          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,860</b>  |
| I2038                     | On | 06/11/2014 | 119.99 | Call       |           |           | 2,273.39000        | 2.27339            | 2,600,060         |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 119.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.00 | Call       |           |           | 2,263.39000        | 2.26339            | 2,590,060         |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.01 | Call       |           |           | 2,253.39000        | 2.25339            | 2,580,060         |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 122.99 | Put        |           |           | 91.55000           | 0.09155            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.00 | Call       |           |           | 0.00000            | 0.00000            | 229,200           |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.00 | Put        |           |           | 101.55000          | 0.10155            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.01 | Call       |           |           | 0.00000            | 0.00000            | 219,200           |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.01 | Put        |           |           | 111.55000          | 0.11155            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 122.99 | Call       |           |           | 0.00000            | 0.00000            | 239,200           |            | 0.00        | 0                | 0             |
| <b>Total I2038 Option</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,860</b>  |
| I2046                     | On | 06/11/2014 |        |            | 123.62288 | 123.62288 | 123.63145          | 123.63145          |                   |            | 0.00        | 0                | 5,389         |
| I2046                     | On | 05/02/2015 |        |            | 125.57965 | 125.57965 | 125.58937          | 125.58937          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,389</b>  |
| I2046                     | On | 06/11/2014 | 104.43 | Call       |           |           | 19,201.45000       | 19.20145           | 19,192,880        |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.43 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.44 | Call       |           |           | 19,191.45000       | 19.19145           | 19,182,880        |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.44 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.45 | Call       |           |           | 19,181.45000       | 19.18145           | 19,172,880        |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.45 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 123.99 | Call       |           |           | 1,599.37000        | 1.59937            | 1,589,650         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 123.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.00 | Call       |           |           | 1,589.37000        | 1.58937            | 1,579,650         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.01 | Call       |           |           | 1,579.37000        | 1.57937            | 1,569,650         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2046 Option</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,389</b>  |
| I2050                     | On | 06/11/2014 |        |            | 131.60160 | 131.60160 | 131.61028          | 131.61028          |                   |            | 0.00        | 0                | 2,640         |
| I2050                     | On | 05/02/2015 |        |            | 132.23659 | 132.23659 | 132.24662          | 132.24662          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,640</b>  |
| I2050                     | On | 06/11/2014 | 125.99 | Call       |           |           | 5,620.28000        | 5.62028            | 5,611,600         |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2050                     | On | 06/11/2014 | Bond Future | 125.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.00 | Call       |           |           | 5,610.28000        | 5.61028            | 5,601,600         |            | 0.00        | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.01 | Call       |           |           | 5,600.28000        | 5.60028            | 5,591,600         |            | 0.00        | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 129.99 | Call       |           |           | 2,256.62000        | 2.25662            | 2,246,590         |            | 0.00        | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 129.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.00 | Call       |           |           | 2,246.62000        | 2.24662            | 2,236,590         |            | 0.00        | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.01 | Call       |           |           | 2,236.62000        | 2.23662            | 2,226,590         |            | 0.00        | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2050 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,640</b>  |
| R186                      | On | 06/11/2014 | Bond Future |        |            | 8.19322   | 121.59128 | 8.20575            | 121.48497          |                   | 7.95       | 0.00        | 0                | 48,750        |
| R186                      | On | 05/02/2015 | Bond Future |        |            | 8.25749   | 118.20513 | 8.27034            | 118.09830          |                   | 8.30       | 0.00        | 0                | 540           |
| R186                      | On | 07/05/2015 | Bond Future |        |            | 8.30453   | 120.23584 | 8.31758            | 120.12939          |                   | 8.52       | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>49,290</b> |
| R186                      | On | 06/11/2014 | Bond Future | 8.16   | Call       |           |           | 1,216.55000        | 1.21655            | 1,199,060         | 7.92       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 2,969.92000        | 2.96992            | 3,003,800         | 8.11       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.00   | Put        |           |           | 2,454.57000        | 2.45457            | 2,322,910         | 7.87       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.14   | Call       |           |           | 1,140.05000        | 1.14005            | 1,121,180         | 7.92       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.14   | Put        |           |           | 1,699.38000        | 1.69938            | 1,574,200         | 7.92       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.15   | Call       |           |           | 1,177.91000        | 1.17791            | 1,159,710         | 7.92       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.15   | Put        |           |           | 1,651.93000        | 1.65193            | 1,527,420         | 7.92       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 9.17   | Call       |           |           | 7,815.97000        | 7.81597            | 7,916,600         | 8.54       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.16   | Put        |           |           | 1,605.35000        | 1.60535            | 1,481,550         | 7.92       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.30   | Call       |           |           | 1,838.76000        | 1.83876            | 1,838,170         | 7.98       | 0.00        | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 8.30   | Put        |           |           | 1,043.36000        | 1.04336            | 936,460           | 7.98       | 0.00        | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 8.45   | Call       |           |           | 2,663.92000        | 2.66392            | 2,689,020         | 8.08       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.45   | Put        |           |           | 617.95000          | 0.61795            | 536,740           | 8.08       | 0.00        | 0                | 6,000         |
| R186                      | On | 06/11/2014 | Bond Future | 9.17   | Put        |           |           | 19.74000           | 0.01974            | 14,060            | 8.54       | 0.00        | 0                | 2,010         |
| R186                      | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 511.23000          | 0.51123            | 438,800           | 8.11       | 0.00        | 0                | 7,000         |
| R186                      | On | 06/11/2014 | Bond Future | 8.53   | Call       |           |           | 3,160.00000        | 3.16000            | 3,198,980         | 8.13       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.53   | Put        |           |           | 454.66000          | 0.45466            | 387,330           | 8.13       | 0.00        | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 8.60   | Call       |           |           | 3,620.06000        | 3.62006            | 3,670,670         | 8.17       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.60   | Put        |           |           | 342.05000          | 0.34205            | 286,350           | 8.17       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 7.70   | Call       |           |           | 173.91000          | 0.17391            | 155,930           | 7.76       | 0.00        | 0                | 1,500         |
| R186                      | On | 06/11/2014 | Bond Future | 7.70   | Put        |           |           | 4,572.55000        | 4.57255            | 4,448,260         | 7.76       | 0.00        | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 7.80   | Call       |           |           | 289.94000          | 0.28994            | 267,620           | 7.80       | 0.00        | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 7.80   | Put        |           |           | 3,801.07000        | 3.80107            | 3,672,440         | 7.80       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R186                     | On | 06/11/2014 | Bond Future | 8.00   | Call       |           |           | 691.96000          | 0.69196            | 666,610           | 7.87       | 0.00        | 0                | 1,500         |
| R186                     | On | 05/02/2015 | Bond Future | 8.75   | Call       |           |           | 4,967.65000        | 4.96765            | 4,917,390         | 8.54       | 0.00        | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.75   | Put        |           |           | 1,074.79000        | 1.07479            | 917,700           | 8.54       | 0.00        | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.76   | Call       |           |           | 5,025.67000        | 5.02567            | 4,977,160         | 8.55       | 0.00        | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.76   | Put        |           |           | 1,053.57000        | 1.05357            | 898,230           | 8.55       | 0.00        | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 6,490.52000        | 6.49052            | 6,480,500         | 8.66       | 0.00        | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 639.83000          | 0.63983            | 522,980           | 8.66       | 0.00        | 0                | 9,600         |
| R186                     | On | 05/02/2015 | Bond Future | 8.74   | Call       |           |           | 4,909.67000        | 4.90967            | 4,857,910         | 8.54       | 0.00        | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.74   | Put        |           |           | 1,096.12000        | 1.09612            | 937,530           | 8.54       | 0.00        | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.26   | Put        |           |           | 3,619.22000        | 3.61922            | 3,407,370         | 8.53       | 0.00        | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.24   | Call       |           |           | 3,070.03000        | 3.07003            | 2,963,870         | 8.52       | 0.00        | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.24   | Put        |           |           | 3,704.81000        | 3.70481            | 3,492,200         | 8.52       | 0.00        | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.25   | Call       |           |           | 3,109.15000        | 3.10915            | 3,002,980         | 8.52       | 0.00        | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.25   | Put        |           |           | 3,661.84000        | 3.66184            | 3,449,220         | 8.52       | 0.00        | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.26   | Call       |           |           | 3,148.54000        | 3.14854            | 3,043,140         | 8.53       | 0.00        | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>28,010</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>77,300</b> |
| R197                     | On | 06/11/2014 | Bond Future |        |            | 287.04322 | 287.04322 | 287.06614          | 287.06614          |                   |            | 0.00        | 0                | 939           |
| R197                     | On | 05/02/2015 | Bond Future |        |            | 285.57070 | 285.57070 | 285.59673          | 285.59673          |                   |            | 0.00        | 0                | 0             |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>939</b>    |
| R197                     | On | 06/11/2014 | Bond Future | 284.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.00 | Call       |           |           | 2,066.14000        | 2.06614            | 2,043,220         |            | 0.00        | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.01 | Call       |           |           | 2,056.14000        | 2.05614            | 2,033,220         |            | 0.00        | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 284.99 | Call       |           |           | 2,076.14000        | 2.07614            | 2,053,220         |            | 0.00        | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 288.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 288.99 | Put        |           |           | 3,393.27000        | 3.39327            | 3,419,300         |            | 0.00        | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.00 | Put        |           |           | 3,403.27000        | 3.40327            | 3,429,300         |            | 0.00        | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.01 | Put        |           |           | 3,413.27000        | 3.41327            | 3,439,300         |            | 0.00        | 0                | 0             |
| <b>Total R197 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>939</b>    |
| R202                     | On | 06/11/2014 | Bond Future |        |            | 232.05420 | 232.05420 | 232.41002          | 232.41002          |                   |            | 0.00        | 0                | 47,856        |
| R202                     | On | 05/02/2015 | Bond Future |        |            | 232.53215 | 232.53215 | 232.89560          | 232.89560          |                   |            | 0.00        | 0                | 0             |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>47,856</b> |
| R202                     | On | 06/11/2014 | Bond Future | 226.99 | Call       |           |           | 5,420.02000        | 5.42002            | 5,064,200         |            | 0.00        | 0                | 0             |
| R202                     | On | 06/11/2014 | Bond Future | 226.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                     | On | 06/11/2014 | Bond Future | 227.00 | Call       |           |           | 5,410.02000        | 5.41002            | 5,054,200         |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R202                      | On | 06/11/2014 | Bond Future | 227.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 06/11/2014 | Bond Future | 227.01 | Call       |           |           | 5,400.02000        | 5.40002            | 5,044,200         |            | 0.00        | 0                | 0             |
| R202                      | On | 06/11/2014 | Bond Future | 227.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.00 | Put        |           |           | 104.40000          | 0.10440            | 467,850           |            | 0.00        | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.01 | Put        |           |           | 114.40000          | 0.11440            | 477,850           |            | 0.00        | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 232.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 232.99 | Put        |           |           | 94.40000           | 0.09440            | 457,850           |            | 0.00        | 0                | 0             |
| <b>Total R202 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>47,856</b> |
| R2023                     | On | 06/11/2014 | Bond Future |        |            | 7.92565   | 100.46972 | 7.92817            | 100.45470          |                   | 6.54       | 0.00        | 0                | 9,834         |
| R2023                     | On | 05/02/2015 | Bond Future |        |            | 7.99520   | 102.04761 | 7.99766            | 102.03334          |                   | 6.45       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future |        |            | 8.03816   | 99.87268  | 8.04042            | 99.85990           |                   | 6.90       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future |        |            | 8.05228   | 101.78193 | 8.05387            | 101.77315          |                   | 6.94       | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,834</b>  |
| R2023                     | On | 06/11/2014 | Bond Future | 8.59   | Call       |           |           | 3,910.64000        | 3.91064            | 3,910,540         | 6.86       | 0.00        | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.59   | Put        |           |           | 63.95000           | 0.06395            | 48,830            | 6.86       | 0.00        | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.60   | Call       |           |           | 3,964.08000        | 3.96408            | 3,964,540         | 6.86       | 0.00        | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.60   | Put        |           |           | 60.74000           | 0.06074            | 46,180            | 6.86       | 0.00        | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.61   | Call       |           |           | 4,017.63000        | 4.01763            | 4,018,630         | 6.87       | 0.00        | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.61   | Put        |           |           | 57.68000           | 0.05768            | 43,660            | 6.87       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.76   | Put        |           |           | 388.34000          | 0.38834            | 308,210           | 6.74       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.74   | Call       |           |           | 4,595.23000        | 4.59523            | 4,527,260         | 6.74       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.74   | Put        |           |           | 406.22000          | 0.40622            | 323,980           | 6.74       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.75   | Call       |           |           | 4,641.07000        | 4.64107            | 4,574,160         | 6.74       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.75   | Put        |           |           | 397.19000          | 0.39719            | 316,010           | 6.74       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.76   | Call       |           |           | 4,687.05000        | 4.68705            | 4,621,190         | 6.74       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.16   | Call       |           |           | 2,696.91000        | 2.69691            | 2,535,830         | 6.96       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.16   | Put        |           |           | 2,023.55000        | 2.02355            | 1,849,690         | 6.96       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.14   | Call       |           |           | 2,634.94000        | 2.63494            | 2,473,300         | 6.96       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.14   | Put        |           |           | 2,073.79000        | 2.07379            | 1,899,370         | 6.96       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.15   | Call       |           |           | 2,665.83000        | 2.66583            | 2,504,460         | 6.96       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.15   | Put        |           |           | 2,048.56000        | 2.04856            | 1,874,410         | 6.96       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.24   | Put        |           |           | 2,326.39000        | 2.32639            | 2,165,730         | 7.04       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.25   | Call       |           |           | 3,377.94000        | 3.37794            | 3,226,310         | 7.04       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.25   | Put        |           |           | 2,303.13000        | 2.30313            | 2,142,720         | 7.04       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.26   | Call       |           |           | 3,408.89000        | 3.40889            | 3,257,530         | 7.04       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.26   | Put        |           |           | 2,279.68000        | 2.27968            | 2,119,540         | 7.04       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 9.07   | Call       |           |           | 6,339.47000        | 6.33947            | 6,231,670         | 7.33       | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------|---------------|
| R2023                     | On | 06/08/2015 | Bond Future | 9.07   | Put        |           |           | 927.91000          | 0.92791            | 811,330           | 7.33       | 0.00             | 0                | 911           |
| R2023                     | On | 06/08/2015 | Bond Future | 8.24   | Call       |           |           | 3,346.75000        | 3.34675            | 3,194,870         | 7.04       | 0.00             | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>911</b>    |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>10,745</b> |
| R203                      | On | 06/11/2014 | Bond Future |        |            | 7.02332   | 104.39551 | 7.02641            | 104.38751          |                   | 2.28       | 0.00             | 0                | 14,299        |
| R203                      | On | 05/02/2015 | Bond Future |        |            | 7.10246   | 106.03507 | 7.10547            | 106.02794          |                   | 2.20       | 0.00             | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future |        |            | 7.11873   | 103.68642 | 7.12124            | 103.68100          |                   | 2.21       | 0.00             | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>14,299</b> |
| R203                      | On | 06/11/2014 | Bond Future | 6.84   | Call       |           |           | 161.65000          | 0.16165            | 143,290           | 2.26       | 0.00             | 0                | 45            |
| R203                      | On | 06/11/2014 | Bond Future | 6.84   | Put        |           |           | 645.40000          | 0.64540            | 619,040           | 2.26       | 0.00             | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.85   | Call       |           |           | 169.47000          | 0.16947            | 150,840           | 2.26       | 0.00             | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.85   | Put        |           |           | 627.20000          | 0.62720            | 600,570           | 2.26       | 0.00             | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.86   | Call       |           |           | 177.55000          | 0.17755            | 158,670           | 2.26       | 0.00             | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.86   | Put        |           |           | 609.26000          | 0.60926            | 582,380           | 2.26       | 0.00             | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.98   | Call       |           |           | 296.93000          | 0.29693            | 276,530           | 2.28       | 0.00             | 0                | 14            |
| R203                      | On | 06/11/2014 | Bond Future | 6.98   | Put        |           |           | 417.10000          | 0.41710            | 388,700           | 2.28       | 0.00             | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Call       |           |           | 2,919.83000        | 2.91983            | 2,919,080         | 2.37       | 0.00             | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Put        |           |           | 23.44000           | 0.02344            | 15,560            | 2.37       | 0.00             | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Call       |           |           | 2,941.84000        | 2.94184            | 2,941,310         | 2.37       | 0.00             | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Put        |           |           | 22.60000           | 0.02260            | 14,940            | 2.37       | 0.00             | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Call       |           |           | 1,538.70000        | 1.53870            | 1,522,050         | 2.32       | 0.00             | 0                | 55            |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Put        |           |           | 165.34000          | 0.16534            | 141,560           | 2.32       | 0.00             | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Call       |           |           | 2,897.83000        | 2.89783            | 2,896,860         | 2.37       | 0.00             | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Put        |           |           | 24.30000           | 0.02430            | 16,200            | 2.37       | 0.00             | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Call       |           |           | 928.26000          | 0.92826            | 868,540           | 2.21       | 0.00             | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Put        |           |           | 650.97000          | 0.65097            | 585,830           | 2.21       | 0.00             | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Call       |           |           | 940.83000          | 0.94083            | 881,240           | 2.21       | 0.00             | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Put        |           |           | 642.05000          | 0.64205            | 577,040           | 2.21       | 0.00             | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Call       |           |           | 916.11000          | 0.91611            | 856,250           | 2.21       | 0.00             | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Put        |           |           | 660.32000          | 0.66032            | 595,040           | 2.21       | 0.00             | 0                | 0             |
| <b>Total R203 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>114</b>    |
| <b>Total For R203</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>14,413</b> |
| R2030                     | On | 06/11/2014 | Bond Future |        |            | 8.60273   | 97.15626  | 8.59488            | 97.21985           |                   |            | 97,156.26        | 1                | 4,663         |
| R2030                     | On | 05/02/2015 | Bond Future |        |            | 8.66775   | 94.67530  | 8.65954            | 94.74076           |                   |            | 0.00             | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future |        |            | 8.72023   | 96.30266  | 8.71154            | 96.37100           |                   |            | 0.00             | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>97,156.26</b> | <b>1</b>         | <b>4,663</b>  |
| R2030                     | On | 06/11/2014 | Bond Future | 8.99   | Call       |           |           | 3,126.60000        | 3.12660            | 3,063,010         |            | 0.00             | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.00   | Call       |           |           | 3,203.81000        | 3.20381            | 3,140,220         |            | 0.00             | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------|---------------|
| R2030                     | On | 06/11/2014 | Bond Future | 9.01   | Call       |           |           | 3,280.93000        | 3.28093            | 3,217,340         |            | 0.00             | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 4,548.26000        | 4.54826            | 4,482,800         |            | 0.00             | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 4,622.57000        | 4.62257            | 4,557,110         |            | 0.00             | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 4,473.86000        | 4.47386            | 4,408,400         |            | 0.00             | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.76   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.74   | Call       |           |           | 223.55000          | 0.22355            | 155,210           |            | 0.00             | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.74   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.75   | Call       |           |           | 301.92000          | 0.30192            | 233,580           |            | 0.00             | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.75   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.76   | Call       |           |           | 380.19000          | 0.38019            | 311,850           |            | 0.00             | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>97,156.26</b> | <b>1</b>         | <b>4,663</b>  |
| R2037                     | On | 06/11/2014 | Bond Future |        |            | 8.83141   | 99.15382  | 8.80826            | 99.37230           |                   |            | 0.00             | 0                | 7,248         |
| R2037                     | On | 05/02/2015 | Bond Future |        |            | 8.89410   | 96.45380  | 8.87017            | 96.67665           |                   |            | 0.00             | 0                | 3,280         |
| R2037                     | On | 07/05/2015 | Bond Future |        |            | 8.94559   | 98.11185  | 8.92078            | 98.34033           |                   |            | 0.00             | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>10,528</b> |
| R2037                     | On | 06/11/2014 | Bond Future | 9.71   | Call       |           |           | 7,963.87000        | 7.96387            | 7,745,390         |            | 0.00             | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.71   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.69   | Call       |           |           | 7,798.77000        | 7.79877            | 7,580,290         |            | 0.00             | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.69   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.70   | Call       |           |           | 7,881.38000        | 7.88138            | 7,662,900         |            | 0.00             | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.70   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.51   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.49   | Call       |           |           | 5,518.74000        | 5.51874            | 5,295,890         |            | 0.00             | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.49   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.50   | Call       |           |           | 5,603.61000        | 5.60361            | 5,380,760         |            | 0.00             | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.51   | Call       |           |           | 5,688.35000        | 5.68835            | 5,465,500         |            | 0.00             | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.01   | Call       |           |           | 817.65000          | 0.81765            | 589,170           |            | 0.00             | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 8.99   | Call       |           |           | 635.32000          | 0.63532            | 406,840           |            | 0.00             | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00             | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.00   | Call       |           |           | 726.55000          | 0.72655            | 498,070           |            | 0.00             | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>      | <b>0</b>         | <b>10,528</b> |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R204                      | On | 06/11/2014 | Bond Future |        |            | 7.31941   | 105.49161 | 7.32221            | 105.48168          |                   | 3.33       | 0.00        | 0                | 12,674        |
| R204                      | On | 05/02/2015 | Bond Future |        |            | 7.39277   | 103.11351 | 7.39548            | 103.10443          |                   | 3.36       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future |        |            | 7.42995   | 104.88469 | 7.43228            | 104.87734          |                   | 3.38       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future |        |            | 7.40986   | 102.84820 | 7.41091            | 102.84510          |                   | 3.42       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,674</b> |
| R204                      | On | 06/11/2014 | Bond Future | 6.99   | Call       |           |           | 119.57000          | 0.11957            | 106,490           | 3.29       | 0.00        | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 6.99   | Put        |           |           | 1,305.99000        | 1.30599            | 1,282,980         | 3.29       | 0.00        | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.00   | Call       |           |           | 126.13000          | 0.12613            | 112,710           | 3.29       | 0.00        | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.00   | Put        |           |           | 1,276.60000        | 1.27660            | 1,253,250         | 3.29       | 0.00        | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.01   | Call       |           |           | 132.97000          | 0.13297            | 119,220           | 3.29       | 0.00        | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.01   | Put        |           |           | 1,247.49000        | 1.24749            | 1,223,810         | 3.29       | 0.00        | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.99   | Call       |           |           | 2,355.46000        | 2.35546            | 2,362,380         | 3.56       | 0.00        | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.99   | Put        |           |           | 20.49000           | 0.02049            | 17,480            | 3.56       | 0.00        | 0                | 1,270         |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Call       |           |           | 2,974.14000        | 2.97414            | 2,951,580         | 3.53       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Put        |           |           | 129.71000          | 0.12971            | 98,070            | 3.53       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Call       |           |           | 2,916.61000        | 2.91661            | 2,892,930         | 3.53       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Put        |           |           | 136.87000          | 0.13687            | 104,110           | 3.53       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Call       |           |           | 2,945.34000        | 2.94534            | 2,922,220         | 3.53       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Put        |           |           | 133.25000          | 0.13325            | 101,050           | 3.53       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Call       |           |           | 1,323.22000        | 1.32322            | 1,242,650         | 3.38       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Put        |           |           | 1,078.66000        | 1.07866            | 990,740           | 3.38       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Call       |           |           | 1,289.05000        | 1.28905            | 1,208,270         | 3.38       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Put        |           |           | 1,107.35000        | 1.10735            | 1,019,220         | 3.38       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Call       |           |           | 1,306.08000        | 1.30608            | 1,225,400         | 3.38       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Put        |           |           | 1,092.94000        | 1.09294            | 1,004,910         | 3.38       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Call       |           |           | 1,938.93000        | 1.93893            | 1,902,510         | 3.48       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Put        |           |           | 912.69000          | 0.91269            | 873,170           | 3.48       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Call       |           |           | 3,306.18000        | 3.30618            | 3,282,190         | 3.62       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Put        |           |           | 402.85000          | 0.40285            | 375,760           | 3.62       | 0.00        | 0                | 699           |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Call       |           |           | 1,901.92000        | 1.90192            | 1,865,270         | 3.48       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Put        |           |           | 934.13000          | 0.93413            | 894,380           | 3.48       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Call       |           |           | 1,920.38000        | 1.92038            | 1,883,850         | 3.48       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Put        |           |           | 923.36000          | 0.92336            | 883,730           | 3.48       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,969</b>  |
| <b>Total For R204</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,643</b> |
| R2044                     | On | 06/11/2014 | Bond Future |        |            | 8.89009   | 100.97386 | 8.87193            | 101.16006          |                   |            | 0.00        | 0                | 3,123         |
| R2044                     | On | 05/02/2015 | Bond Future |        |            | 8.95017   | 98.17722  | 8.93139            | 98.36737           |                   |            | 0.00        | 0                | 0             |
| R2044                     | On | 07/05/2015 | Bond Future |        |            | 8.99964   | 99.86498  | 8.98017            | 100.06010          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,123</b>  |
| R2044                     | On | 06/11/2014 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 On 06/11/2014 Bond Future | 9.01   | Call       |           |           | 1,400.74000        | 1.40074            | 1,214,540         |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 8.99   | Call       |           |           | 1,199.95000        | 1.19995            | 1,013,750         |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 9.00   | Call       |           |           | 1,300.44000        | 1.30044            | 1,114,240         |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.00   | Call       |           |           | 691.65000          | 0.69165            | 501,500           |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.01   | Call       |           |           | 791.76000          | 0.79176            | 601,610           |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 8.99   | Call       |           |           | 591.36000          | 0.59136            | 401,210           |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.00   | Call       |           |           | 198.72000          | 0.19872            | 3,600             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.01   | Call       |           |           | 298.68000          | 0.29868            | 103,560           |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 8.99   | Call       |           |           | 98.60000           | 0.09860            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 96,520            |            | 0.00        | 0                | 0             |
| <b>Total R2044 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,123</b>  |
| R2048 On 06/11/2014 Bond Future |        |            | 8.88061   | 100.32832 | 8.86248            | 100.51917          |                   |            | 0.00        | 0                | 29,570        |
| R2048 On 05/02/2015 Bond Future |        |            | 8.94194   | 101.90394 | 8.92319            | 102.09880          |                   |            | 0.00        | 0                | 1,277         |
| R2048 On 07/05/2015 Bond Future |        |            | 8.98730   | 99.22004  | 8.96788            | 99.41996           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,847</b> |
| R2048 On 06/11/2014 Bond Future | 9.73   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.74   | Call       |           |           | 8,539.77000        | 8.53977            | 8,348,920         |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.74   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.72   | Call       |           |           | 8,359.99000        | 8.35999            | 8,169,140         |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.72   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.73   | Call       |           |           | 8,449.96000        | 8.44996            | 8,259,110         |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.49   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.50   | Call       |           |           | 5,695.35000        | 5.69535            | 5,500,490         |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.51   | Call       |           |           | 5,788.87000        | 5.78887            | 5,594,010         |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.51   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.49   | Call       |           |           | 5,601.65000        | 5.60165            | 5,406,790         |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.25   | Call       |           |           | 2,834.86000        | 2.83486            | 2,634,940         |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.26   | Call       |           |           | 2,932.67000        | 2.93267            | 2,732,750         |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.26   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.24   | Call       |           |           | 2,736.87000        | 2.73687            | 2,536,950         |            | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------|------------------|---------------|
| R2048 On 07/05/2015 Bond Future | 9.24   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00           | 0                | 0             |
| <b>Total R2048 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>30,847</b> |
| R207 On 06/11/2014 Bond Future  |        |            | 7.53683   | 101.11820 | 7.54460            | 101.08564          |                   | 4.34       | 0.00           | 0                | 35,188        |
| R207 On 05/02/2015 Bond Future  |        |            | 7.60765   | 99.06514  | 7.61564            | 99.03309           |                   | 4.33       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  |        |            | 7.65319   | 100.76724 | 7.66123            | 100.73641          |                   | 4.41       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  |        |            | 7.65475   | 99.04786  | 7.66217            | 99.02070           |                   | 4.54       | 0.00           | 0                | 0             |
| <b>Total R207 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>35,188</b> |
| R207 On 06/11/2014 Bond Future  | 7.34   | Call       |           |           | 301.87000          | 0.30187            | 278,600           | 4.30       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.34   | Put        |           |           | 1,163.83000        | 1.16383            | 1,108,000         | 4.30       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.35   | Call       |           |           | 314.74000          | 0.31474            | 291,310           | 4.30       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.35   | Put        |           |           | 1,134.36000        | 1.13436            | 1,078,370         | 4.30       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.36   | Call       |           |           | 328.00000          | 0.32800            | 304,430           | 4.31       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.36   | Put        |           |           | 1,105.30000        | 1.10530            | 1,049,170         | 4.31       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.49   | Call       |           |           | 3,601.87000        | 3.60187            | 3,589,820         | 4.55       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.49   | Put        |           |           | 170.02000          | 0.17002            | 125,920           | 4.55       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.50   | Call       |           |           | 3,635.98000        | 3.63598            | 3,624,680         | 4.55       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.50   | Put        |           |           | 165.73000          | 0.16573            | 122,380           | 4.55       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.51   | Call       |           |           | 3,670.17000        | 3.67017            | 3,659,600         | 4.55       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.51   | Put        |           |           | 161.54000          | 0.16154            | 118,920           | 4.55       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.26   | Call       |           |           | 2,930.96000        | 2.93096            | 2,855,270         | 4.55       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.26   | Put        |           |           | 667.59000          | 0.66759            | 561,070           | 4.55       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 7.73   | Call       |           |           | 1,646.21000        | 1.64621            | 1,543,600         | 4.41       | 0.00           | 0                | 66            |
| R207 On 07/05/2015 Bond Future  | 7.73   | Put        |           |           | 1,382.99000        | 1.38299            | 1,249,550         | 4.41       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.24   | Call       |           |           | 2,876.61000        | 2.87661            | 2,799,250         | 4.55       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.24   | Put        |           |           | 687.81000          | 0.68781            | 579,620           | 4.55       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.25   | Call       |           |           | 2,903.86000        | 2.90386            | 2,827,210         | 4.55       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.25   | Put        |           |           | 677.77000          | 0.67777            | 570,290           | 4.55       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.75   | Call       |           |           | 1,935.57000        | 1.93557            | 1,848,530         | 4.54       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.75   | Put        |           |           | 1,614.76000        | 1.61476            | 1,500,560         | 4.54       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.76   | Call       |           |           | 1,955.68000        | 1.95568            | 1,868,810         | 4.54       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.76   | Put        |           |           | 1,598.43000        | 1.59843            | 1,484,400         | 4.54       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.46   | Call       |           |           | 1,407.51000        | 1.40751            | 1,319,180         | 4.47       | 0.00           | 0                | 70            |
| R207 On 06/08/2015 Bond Future  | 7.46   | Put        |           |           | 2,150.82000        | 2.15082            | 2,035,330         | 4.47       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.74   | Call       |           |           | 1,915.94000        | 1.91594            | 1,828,720         | 4.54       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.74   | Put        |           |           | 1,631.60000        | 1.63160            | 1,517,220         | 4.54       | 0.00           | 0                | 0             |
| <b>Total R207 Option</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>136</b>    |
| <b>Total For R207</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>35,324</b> |
| R208 On 06/11/2014 Bond Future  |        |            | 7.69076   | 96.09065  | 7.69834            | 96.05405           |                   | 5.38       | 480,453,250.00 | 5,000            | 50,537        |
| R208 On 05/02/2015 Bond Future  |        |            | 7.75940   | 97.59979  | 7.76717            | 97.56354           |                   | 5.24       | 0.00           | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R208                     | On | 07/05/2015 | Bond Future |        |            | 7.80186   | 95.87396  | 7.80967            | 95.83875           |                   | 5.57       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future |        |            | 7.80855   | 97.70711  | 7.81585            | 97.67529           |                   | 5.58       | 0.00                  | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>480,453,250.00</b> | <b>5,000</b>     | <b>50,537</b> |
| R208                     | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 3,794.85000        | 3.79485            | 3,826,330         | 5.72       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 19.44000           | 0.01944            | 14,320            | 5.72       | 0.00                  | 0                | 1,520         |
| R208                     | On | 06/11/2014 | Bond Future | 7.44   | Call       |           |           | 284.03000          | 0.28403            | 260,700           | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.44   | Put        |           |           | 1,541.06000        | 1.54106            | 1,481,130         | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.45   | Call       |           |           | 296.66000          | 0.29666            | 273,180           | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.45   | Put        |           |           | 1,504.66000        | 1.50466            | 1,444,580         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.46   | Call       |           |           | 309.71000          | 0.30971            | 286,100           | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.46   | Put        |           |           | 1,468.70000        | 1.46870            | 1,408,490         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Put        |           |           | 314.06000          | 0.31406            | 247,120           | 5.50       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Call       |           |           | 3,651.16000        | 3.65116            | 3,621,530         | 5.50       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Put        |           |           | 306.78000          | 0.30678            | 240,900           | 5.50       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Call       |           |           | 3,688.65000        | 3.68865            | 3,659,940         | 5.50       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Put        |           |           | 299.64000          | 0.29964            | 234,680           | 5.50       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Call       |           |           | 3,613.78000        | 3.61378            | 3,583,090         | 5.50       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Call       |           |           | 2,274.01000        | 2.27401            | 2,200,200         | 5.65       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Put        |           |           | 1,376.19000        | 1.37619            | 1,267,170         | 5.65       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Call       |           |           | 2,221.75000        | 2.22175            | 2,147,240         | 5.65       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Put        |           |           | 1,413.10000        | 1.41310            | 1,303,380         | 5.65       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Call       |           |           | 2,247.80000        | 2.24780            | 2,173,640         | 5.65       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Put        |           |           | 1,394.55000        | 1.39455            | 1,285,180         | 5.65       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.85   | Put        |           |           | 619.11000          | 0.61911            | 587,390           | 5.90       | 0.00                  | 0                | 198           |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Put        |           |           | 1,719.29000        | 1.71929            | 1,676,980         | 5.66       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Call       |           |           | 2,498.87000        | 2.49887            | 2,488,880         | 5.66       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Put        |           |           | 1,700.54000        | 1.70054            | 1,658,730         | 5.66       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Call       |           |           | 2,523.74000        | 2.52374            | 2,513,900         | 5.66       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Put        |           |           | 1,682.30000        | 1.68230            | 1,640,640         | 5.66       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.85   | Call       |           |           | 4,998.56000        | 4.99856            | 4,998,660         | 5.90       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Call       |           |           | 2,474.47000        | 2.47447            | 2,463,980         | 5.66       | 0.00                  | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,718</b>  |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>480,453,250.00</b> | <b>5,000</b>     | <b>52,255</b> |
| R209                     | On | 06/11/2014 | Bond Future |        |            | 8.73943   | 76.79729  | 8.72626            | 76.90022           |                   | 12.33      | 0.00                  | 0                | 28,923        |
| R209                     | On | 05/02/2015 | Bond Future |        |            | 8.79797   | 78.00340  | 8.78434            | 78.10870           |                   | 12.40      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future |        |            | 8.84321   | 76.19322  | 8.82904            | 76.30166           |                   | 13.39      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future |        |            | 8.87187   | 77.65063  | 8.85690            | 77.76440           |                   | 13.60      | 0.00                  | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>28,923</b> |
| R209                     | On | 06/11/2014 | Bond Future | 9.50   | Put        |           |           | 72.44000           | 0.07244            | 65,030            | 13.02      | 0.00                  | 0                | 5,500         |
| R209                     | On | 06/11/2014 | Bond Future | 8.99   | Call       |           |           | 2,618.80000        | 2.61880            | 2,493,530         | 12.55      | 0.00                  | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R209             | On | 06/11/2014 | Bond Future | 10.00  | Put        |           |           | 4.50000            | 0.00450            | 3,670             | 13.26      | 0.00  | 0                | 1,640         |
| R209             | On | 06/11/2014 | Bond Future | 9.05   | Call       |           |           | 2,951.72000        | 2.95172            | 2,827,330         | 12.61      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 8.95   | Put        |           |           | 685.88000          | 0.68588            | 663,360           | 12.51      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.01   | Call       |           |           | 2,728.00000        | 2.72800            | 2,602,940         | 12.57      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.01   | Put        |           |           | 556.85000          | 0.55685            | 534,720           | 12.57      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.50   | Call       |           |           | 5,773.88000        | 5.77388            | 5,663,540         | 13.02      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 10.05  | Put        |           |           | 3.25000            | 0.00325            | 2,610             | 13.26      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 9.58   | Call       |           |           | 6,301.95000        | 6.30195            | 6,193,560         | 13.10      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.99   | Put        |           |           | 597.54000          | 0.59754            | 575,200           | 12.55      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.00   | Call       |           |           | 2,673.17000        | 2.67317            | 2,548,000         | 12.56      | 0.00  | 0                | 1,640         |
| R209             | On | 06/11/2014 | Bond Future | 9.00   | Put        |           |           | 576.91000          | 0.57691            | 554,670           | 12.56      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 10.00  | Call       |           |           | 9,043.52000        | 9.04352            | 8,939,760         | 13.26      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.95   | Call       |           |           | 8,722.81000        | 8.72281            | 8,618,820         | 13.26      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.95   | Put        |           |           | 6.19000            | 0.00619            | 5,130             | 13.26      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 9.05   | Put        |           |           | 482.18000          | 0.48218            | 460,720           | 12.61      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.25   | Call       |           |           | 4,154.73000        | 4.15473            | 4,036,370         | 12.79      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.25   | Put        |           |           | 220.88000          | 0.22088            | 205,450           | 12.79      | 0.00  | 0                | 2,200         |
| R209             | On | 06/11/2014 | Bond Future | 10.05  | Call       |           |           | 9,362.23000        | 9.36223            | 9,258,660         | 13.26      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 662.61000          | 0.66261            | 575,050           | 12.20      | 0.00  | 0                | 5,500         |
| R209             | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 2,464.84000        | 2.46484            | 2,480,210         | 12.20      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.75   | Call       |           |           | 1,471.72000        | 1.47172            | 1,352,440         | 12.33      | 0.00  | 0                | 2,200         |
| R209             | On | 06/11/2014 | Bond Future | 8.75   | Put        |           |           | 1,286.33000        | 1.28633            | 1,269,980         | 12.33      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.95   | Call       |           |           | 2,405.94000        | 2.40594            | 2,280,490         | 12.51      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 9.58   | Put        |           |           | 49.15000           | 0.04915            | 43,690            | 13.10      | 0.00  | 0                | 907           |
| R209             | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 4,577.03000        | 4.57703            | 4,363,850         | 12.73      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 1,174.98000        | 1.17498            | 1,067,100         | 12.73      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 4,627.85000        | 4.62785            | 4,415,370         | 12.74      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 1,153.80000        | 1.15380            | 1,046,620         | 12.74      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 4,679.04000        | 4.67904            | 4,467,110         | 12.75      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 1,133.10000        | 1.13310            | 1,026,470         | 12.75      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 3,423.95000        | 3.42395            | 3,201,460         | 12.57      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 1,783.78000        | 1.78378            | 1,666,590         | 12.57      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.01   | Put        |           |           | 2,726.68000        | 2.72668            | 2,626,370         | 13.57      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 8.99   | Call       |           |           | 4,010.38000        | 4.01038            | 3,801,630         | 13.55      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 8.99   | Put        |           |           | 2,792.46000        | 2.79246            | 2,692,150         | 13.55      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.00   | Call       |           |           | 4,051.89000        | 4.05189            | 3,843,250         | 13.56      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.00   | Put        |           |           | 2,759.30000        | 2.75930            | 2,659,100         | 13.56      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.01   | Call       |           |           | 4,093.83000        | 4.09383            | 3,885,080         | 13.57      | 0.00  | 0                | 0             |
| R209             | On | 06/08/2015 | Bond Future | 9.00   | Put        |           |           | 3,501.74000        | 3.50174            | 3,484,980         | 13.77      | 0.00  | 0                | 0             |
| R209             | On | 06/08/2015 | Bond Future | 9.01   | Call       |           |           | 4,619.25000        | 4.61925            | 4,488,470         | 13.78      | 0.00  | 0                | 0             |
| R209             | On | 06/08/2015 | Bond Future | 9.01   | Put        |           |           | 3,467.89000        | 3.46789            | 3,450,880         | 13.78      | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209                     | On | 06/08/2015 | Bond Future | 9.90   | Call       |           |           | 8,708.62000        | 8.70862            | 8,550,740         | 14.28      | 0.00        | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.90   | Put        |           |           | 1,369.57000        | 1.36957            | 1,325,460         | 14.28      | 0.00        | 0                | 2,914         |
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Call       |           |           | 4,538.64000        | 4.53864            | 4,408,080         | 13.76      | 0.00        | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Put        |           |           | 3,536.15000        | 3.53615            | 3,519,360         | 13.76      | 0.00        | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.00   | Call       |           |           | 4,578.72000        | 4.57872            | 4,448,190         | 13.77      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,701</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>59,624</b> |
| R210                     | On | 06/11/2014 | Bond Future |        |            | 172.72605 | 172.72605 | 172.34313          | 172.34313          |                   |            | 0.00        | 0                | 642           |
| R210                     | On | 05/02/2015 | Bond Future |        |            | 175.46005 | 175.46005 | 175.07265          | 175.07265          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>642</b>    |
| R210                     | On | 06/11/2014 | Bond Future | 169.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 169.01 | Call       |           |           | 3,333.13000        | 3.33313            | 3,716,050         |            | 0.00        | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 169.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 168.99 | Call       |           |           | 3,353.13000        | 3.35313            | 3,736,050         |            | 0.00        | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 168.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 169.00 | Call       |           |           | 3,343.13000        | 3.34313            | 3,726,050         |            | 0.00        | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.00 | Call       |           |           | 72.65000           | 0.07265            | 460,050           |            | 0.00        | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | Call       |           |           | 62.65000           | 0.06265            | 450,050           |            | 0.00        | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 174.99 | Call       |           |           | 82.65000           | 0.08265            | 470,050           |            | 0.00        | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 174.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>642</b>    |
| R211                     | On | 06/11/2014 | Bond Future |        |            | 132.34300 | 132.34300 | 132.36424          | 132.36424          |                   |            | 0.00        | 0                | 1,120         |
| R211                     | On | 05/02/2015 | Bond Future |        |            | 132.83209 | 132.83209 | 132.85495          | 132.85495          |                   |            | 0.00        | 0                | 0             |
| <b>Total R211 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| R211                     | On | 06/11/2014 | Bond Future | 130.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 129.99 | Call       |           |           | 2,374.24000        | 2.37424            | 2,353,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 129.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 130.00 | Call       |           |           | 2,364.24000        | 2.36424            | 2,343,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 130.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 130.01 | Call       |           |           | 2,354.24000        | 2.35424            | 2,333,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Put        |           |           | 155.05000          | 0.15505            | 177,910           |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Put        |           |           | 135.05000          | 0.13505            | 157,910           |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Put        |           |           | 145.05000          | 0.14505            | 167,910           |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R211 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| R212 On 06/11/2014 Bond Future |        |            | 136.86710 | 136.86710 | 136.87951          | 136.87951          |                   |            | 0.00        | 0                | 14,864        |
| R212 On 05/02/2015 Bond Future |        |            | 137.27107 | 137.27107 | 137.28495          | 137.28495          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,864</b> |
| R212 On 06/11/2014 Bond Future | 135.01 | Call       |           |           | 1,869.51000        | 1.86951            | 1,857,100         |            | 0.00        | 0                | 0             |
| R212 On 06/11/2014 Bond Future | 135.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 06/11/2014 Bond Future | 134.99 | Call       |           |           | 1,889.51000        | 1.88951            | 1,877,100         |            | 0.00        | 0                | 0             |
| R212 On 06/11/2014 Bond Future | 134.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 06/11/2014 Bond Future | 135.00 | Call       |           |           | 1,879.51000        | 1.87951            | 1,867,100         |            | 0.00        | 0                | 0             |
| R212 On 06/11/2014 Bond Future | 135.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 05/02/2015 Bond Future | 137.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 05/02/2015 Bond Future | 137.99 | Put        |           |           | 705.05000          | 0.70505            | 718,930           |            | 0.00        | 0                | 0             |
| R212 On 05/02/2015 Bond Future | 138.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 05/02/2015 Bond Future | 138.00 | Put        |           |           | 715.05000          | 0.71505            | 728,930           |            | 0.00        | 0                | 0             |
| R212 On 05/02/2015 Bond Future | 138.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 05/02/2015 Bond Future | 138.01 | Put        |           |           | 725.05000          | 0.72505            | 738,930           |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,864</b> |
| R213 On 06/11/2014 Bond Future |        |            | 8.60747   | 87.42705  | 8.59961            | 87.48837           |                   | 10.66      | 0.00        | 0                | 28,658        |
| R213 On 05/02/2015 Bond Future |        |            | 8.67211   | 88.80013  | 8.66389            | 88.86333           |                   | 10.69      | 0.00        | 0                | 0             |
| R213 On 07/05/2015 Bond Future |        |            | 8.71845   | 86.77780  | 8.70979            | 86.84361           |                   | 11.52      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>28,658</b> |
| R213 On 06/11/2014 Bond Future | 8.84   | Call       |           |           | 2,478.44000        | 2.47844            | 2,392,750         | 10.94      | 0.00        | 0                | 0             |
| R213 On 06/11/2014 Bond Future | 8.84   | Put        |           |           | 631.06000          | 0.63106            | 606,690           | 10.94      | 0.00        | 0                | 0             |
| R213 On 06/11/2014 Bond Future | 8.85   | Call       |           |           | 2,532.33000        | 2.53233            | 2,446,810         | 10.94      | 0.00        | 0                | 0             |
| R213 On 06/11/2014 Bond Future | 8.85   | Put        |           |           | 609.34000          | 0.60934            | 585,140           | 10.94      | 0.00        | 0                | 0             |
| R213 On 06/11/2014 Bond Future | 8.86   | Call       |           |           | 2,586.72000        | 2.58672            | 2,501,480         | 10.95      | 0.00        | 0                | 0             |
| R213 On 06/11/2014 Bond Future | 8.86   | Put        |           |           | 588.21000          | 0.58821            | 564,290           | 10.95      | 0.00        | 0                | 0             |
| R213 On 05/02/2015 Bond Future | 9.24   | Call       |           |           | 5,184.78000        | 5.18478            | 4,999,520         | 10.98      | 0.00        | 0                | 0             |
| R213 On 05/02/2015 Bond Future | 9.24   | Put        |           |           | 911.77000          | 0.91177            | 789,710           | 10.98      | 0.00        | 0                | 0             |
| R213 On 05/02/2015 Bond Future | 9.25   | Call       |           |           | 5,238.92000        | 5.23892            | 5,054,630         | 10.99      | 0.00        | 0                | 0             |
| R213 On 05/02/2015 Bond Future | 9.25   | Put        |           |           | 894.47000          | 0.89447            | 773,380           | 10.99      | 0.00        | 0                | 0             |
| R213 On 05/02/2015 Bond Future | 9.26   | Call       |           |           | 5,293.24000        | 5.29324            | 5,109,940         | 11.00      | 0.00        | 0                | 0             |
| R213 On 05/02/2015 Bond Future | 9.26   | Put        |           |           | 877.44000          | 0.87744            | 757,340           | 11.00      | 0.00        | 0                | 0             |
| R213 On 07/05/2015 Bond Future | 8.74   | Call       |           |           | 3,477.57000        | 3.47757            | 3,215,210         | 11.52      | 0.00        | 0                | 0             |
| R213 On 07/05/2015 Bond Future | 8.74   | Put        |           |           | 3,248.31000        | 3.24831            | 3,051,760         | 11.52      | 0.00        | 0                | 0             |
| R213 On 07/05/2015 Bond Future | 8.75   | Call       |           |           | 3,516.26000        | 3.51626            | 3,253,830         | 11.52      | 0.00        | 0                | 0             |
| R213 On 07/05/2015 Bond Future | 8.75   | Put        |           |           | 3,211.30000        | 3.21130            | 3,014,680         | 11.52      | 0.00        | 0                | 0             |
| R213 On 07/05/2015 Bond Future | 8.76   | Call       |           |           | 3,555.45000        | 3.55545            | 3,292,950         | 11.53      | 0.00        | 0                | 0             |

| Contract Details                      |    |            |                      | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------------------|----|------------|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213                                  | On | 07/05/2015 | Bond Future          | 8.76   | Put        |           |           | 3,174.89000        | 3.17489            | 2,978,200         | 11.53      | 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>28,658</b>  |
| R214                                  | On | 06/11/2014 | Bond Future          |        |            | 8.83501   | 77.56692  | 8.81178            | 77.75680           |                   | 12.89      | 155,133.84            | 2                | 6,068          |
| R214                                  | On | 05/02/2015 | Bond Future          |        |            | 8.89499   | 78.78512  | 8.87102            | 78.97874           |                   | 12.96      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          |        |            | 8.93910   | 76.84430  | 8.91434            | 77.04256           |                   | 14.02      | 0.00                  | 0                | 0              |
| <b>Total R214 Future</b>              |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>155,133.84</b>     | <b>2</b>         | <b>6,068</b>   |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.66   | Put        |           |           | 57.19000           | 0.05719            | 55,810            | 13.77      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.80   | Call       |           |           | 7,465.69000        | 7.46569            | 7,274,110         | 13.86      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.80   | Put        |           |           | 28.91000           | 0.02891            | 27,210            | 13.86      | 0.00                  | 0                | 2,500          |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.20   | Put        |           |           | 404.54000          | 0.40454            | 409,590           | 13.33      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.64   | Call       |           |           | 6,379.65000        | 6.37965            | 6,188,370         | 13.75      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.64   | Put        |           |           | 62.83000           | 0.06283            | 61,430            | 13.75      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.65   | Call       |           |           | 6,447.66000        | 6.44766            | 6,256,390         | 13.76      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.65   | Put        |           |           | 59.95000           | 0.05995            | 58,560            | 13.76      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.66   | Call       |           |           | 6,515.68000        | 6.51568            | 6,324,420         | 13.77      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.20   | Call       |           |           | 3,478.55000        | 3.47855            | 3,293,720         | 13.33      | 0.00                  | 0                | 2,500          |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.49   | Call       |           |           | 5,675.30000        | 5.67530            | 5,387,320         | 13.30      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.49   | Put        |           |           | 924.67000          | 0.92467            | 830,310           | 13.30      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.50   | Call       |           |           | 5,730.87000        | 5.73087            | 5,443,440         | 13.31      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.50   | Put        |           |           | 907.57000          | 0.90757            | 813,760           | 13.31      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.51   | Call       |           |           | 5,786.45000        | 5.78645            | 5,499,710         | 13.32      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.51   | Put        |           |           | 890.60000          | 0.89060            | 797,480           | 13.32      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.16   | Call       |           |           | 4,652.76000        | 4.65276            | 4,305,900         | 14.14      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.16   | Put        |           |           | 2,722.78000        | 2.72278            | 2,574,180         | 14.14      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.14   | Call       |           |           | 4,563.53000        | 4.56353            | 4,216,990         | 14.12      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.14   | Put        |           |           | 2,787.64000        | 2.78764            | 2,639,360         | 14.12      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.15   | Call       |           |           | 4,608.05000        | 4.60805            | 4,261,350         | 14.13      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.15   | Put        |           |           | 2,755.05000        | 2.75505            | 2,606,610         | 14.13      | 0.00                  | 0                | 0              |
| <b>Total R214 Option</b>              |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>5,000</b>   |
| <b>Total For R214</b>                 |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>155,133.84</b>     | <b>2</b>         | <b>11,068</b>  |
| <b>Total for Bond</b>                 |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>480,705,540.10</b> | <b>5,003</b>     | <b>434,737</b> |
| IR CAN                                | On | 06/11/2014 | Can-Do Interest Rate |        |            | 144.71902 | 144.71902 | 144.74039          | 144.74039          |                   |            | 0.00                  | 0                | 571            |
| <b>Total IR CANDO ICAA Future</b>     |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>571</b>     |
| <b>Total For IR CANDO ICAA</b>        |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>571</b>     |
| <b>Total for Can-Do Interest Rate</b> |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>571</b>     |
| AIR03/F                               | On | 09/03/2016 | Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total AIR03/R157 Future</b>        |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For AIR03/R157</b>           |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |



| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| E170 On 01/08/2021 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total E170 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For E170</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES18 On 20/04/2018 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES18 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES18A On 20/04/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES18A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157/R On 15/09/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R157/R201 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R157/R201</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157/R On 15/09/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R157/R206 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R157/R206</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R157</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R201 On 22/12/2014 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R201 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R201/R On 22/12/2014 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R201/R206 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201/R206</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203 On 15/09/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203/R On 15/09/2017 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R203/R157 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203/R157</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R204/R157 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R157</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R204/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R157 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R157</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R157</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R157</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R211 On 31/01/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R211 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVI On 06/11/2014 GOVI                 |        |            | 467.76900 | 467.76900 | 467.83400          | 467.83400          |                   |            | 0.00        | 0                | 407           |
| GOVI On 05/02/2015 GOVI                 |        |            | 475.11700 | 475.11700 | 475.18400          | 475.18400          |                   |            | 0.00        | 0                | 48            |
| GOVI On 07/05/2015 GOVI                 |        |            | 483.27200 | 483.27200 | 483.34300          | 483.34300          |                   |            | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>455</b>    |
| GOVI On 06/11/2014 GOVI                 | 448.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.00 | Call       |           |           | 188,340.00000      | 18.83400           | 187,690,000       |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.01 | Call       |           |           | 188,240.00000      | 18.82400           | 187,590,000       |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 448.99 | Call       |           |           | 188,440.00000      | 18.84400           | 187,790,000       |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.01 | Call       |           |           | 151,740.00000      | 15.17400           | 151,070,000       |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 459.99 | Call       |           |           | 151,940.00000      | 15.19400           | 151,270,000       |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 459.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.00 | Call       |           |           | 151,840.00000      | 15.18400           | 151,170,000       |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.01 | Call       |           |           | 333,330.00000      | 33.33300           | 332,620,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 449.99 | Call       |           |           | 333,530.00000      | 33.35300           | 332,820,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 449.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.00 | Call       |           |           | 333,430.00000      | 33.34300           | 332,720,000       |            | 0.00        | 0                | 0             |

| Contract Details                   | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total GOVI Option</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>455</b>    |
| <b>Total for GOVI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>455</b>    |
| AL12 On 06/11/2014 Index Future    |        |            | 516.14900 | 516.14900 | 516.55600          | 516.55600          |                   |            |  | 0.00        | 0                | 0             |
| AL12 On 05/02/2015 Index Future    |        |            | 524.25700 | 524.25700 | 524.67200          | 524.67200          |                   |            |  | 0.00        | 0                | 0             |
| AL12 On 07/05/2015 Index Future    |        |            | 533.25600 | 533.25600 | 533.68100          | 533.68100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL12 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AL12</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AL37 On 06/11/2014 Index Future    |        |            | 437.29900 | 437.29900 | 437.22200          | 437.22200          |                   |            |  | 0.00        | 0                | 3             |
| AL37 On 05/02/2015 Index Future    |        |            | 444.16800 | 444.16800 | 444.09200          | 444.09200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL37 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| <b>Total For AL37</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| AL7T On 06/11/2014 Index Future    |        |            | 515.61800 | 515.61800 | 515.52000          | 515.52000          |                   |            |  | 0.00        | 0                | 4             |
| AL7T On 05/02/2015 Index Future    |        |            | 523.71800 | 523.71800 | 523.61900          | 523.61900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL7T Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4</b>      |
| <b>Total For AL7T</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4</b>      |
| ALBI On 06/11/2014 Index Future    |        |            | 469.35200 | 469.35200 | 469.50000          | 469.50000          |                   |            |  | 0.00        | 0                | 584           |
| ALBI On 05/02/2015 Index Future    |        |            | 476.72500 | 476.72500 | 476.87700          | 476.87700          |                   |            |  | 0.00        | 0                | 65            |
| ALBI On 07/05/2015 Index Future    |        |            | 484.90700 | 484.90700 | 485.06500          | 485.06500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>649</b>    |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>649</b>    |
| IGOV On 06/11/2014 Index Future    |        |            | 219.17600 | 219.17600 | 219.13200          | 219.13200          |                   |            |  | 0.00        | 0                | 1,161         |
| IGOV On 05/02/2015 Index Future    |        |            | 222.64600 | 222.64600 | 222.60200          | 222.60200          |                   |            |  | 0.00        | 0                | 10            |
| IGOV On 07/05/2015 Index Future    |        |            | 226.49400 | 226.49400 | 226.45100          | 226.45100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,171</b>  |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,171</b>  |
| ILBI On 06/11/2014 Index Future    |        |            | 593.64300 | 593.64300 | 593.66000          | 593.66000          |                   |            |  | 0.00        | 0                | 0             |
| ILBI On 05/02/2015 Index Future    |        |            | 603.04900 | 603.04900 | 603.06800          | 603.06800          |                   |            |  | 0.00        | 0                | 157           |
| <b>Total ILBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>157</b>    |
| <b>Total For ILBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>157</b>    |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,984</b>  |
| JIBAR f On 15/10/2014 Jibar Future |        |            | 6.15000   | 93.85000  | 6.15000            | 93.85000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 19/11/2014 Jibar Future |        |            | 6.20000   | 93.80000  | 6.20000            | 93.80000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 17/12/2014 Jibar Future |        |            | 6.31000   | 93.69000  | 6.29000            | 93.71000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/01/2015 Jibar Future |        |            | 6.39000   | 93.61000  | 6.37000            | 93.63000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 18/02/2015 Jibar Future |        |            | 6.45000   | 93.55000  | 6.48000            | 93.52000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 18/03/2015 Jibar Future |        |            | 6.54000   | 93.46000  | 6.57000            | 93.43000           |                   |            |  | 0.00        | 0                | 2,850         |
| JIBAR f On 17/06/2015 Jibar Future |        |            | 6.78000   | 93.22000  | 6.84000            | 93.16000           |                   |            |  | 0.00        | 0                | 5,000         |

| Contract Details                      | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                 | Contracts Traded     | Open Interest        |
|---------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-----------------------|----------------------|----------------------|
| JIBAR F On 16/09/2015 Jibar Future    |        |            | 6.97000   | 93.03000  | 7.03000            | 92.97000           |                   |                             | 0.00                  | 0                    | 0                    |
| JIBAR F On 15/12/2015 Jibar Future    |        |            | 7.12000   | 92.88000  | 7.19000            | 92.81000           |                   |                             | 0.00                  | 0                    | 0                    |
| JIBAR F On 16/03/2016 Jibar Future    |        |            | 7.28000   | 92.72000  | 7.33000            | 92.67000           |                   |                             | 0.00                  | 0                    | 0                    |
| JIBAR F On 15/06/2016 Jibar Future    |        |            | 7.42000   | 92.58000  | 7.48000            | 92.52000           |                   |                             | 0.00                  | 0                    | 0                    |
| JIBAR F On 21/09/2016 Jibar Future    |        |            | 7.57000   | 92.43000  | 7.63000            | 92.37000           |                   |                             | 0.00                  | 0                    | 0                    |
| <b>Total Jibar Future</b>             |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>7,850</b>         |
| <b>Total For JIBAR FUTURE</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>7,850</b>         |
| <b>Total for Jibar</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>7,850</b>         |
| J201 On 22/12/2014 Interest Rate Swap |        |            | 8.65500   | 0.05139   | 8.65500            | 0.05139            |                   | 15.00                       | 0.00                  | 0                    | 0                    |
| <b>Total J201 Future</b>              |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For J201</b>                 |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total for Interest Rate Swap</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total for Derivatives :</b>        |        |            |           |           |                    |                    |                   |                             | <b>480,705,540.10</b> | <b>5,003</b>         | <b>445,597</b>       |
| AA02 On 28/03/2016 Spot Bond          |        |            |           | 100.00000 | 0.00000            | 99.94971           |                   |                             | 0.00                  | 0                    | 0                    |
| <b>Total AA02 SPOT</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For AA02</b>                 |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| AA03 On 11/05/2015 Spot Bond          |        |            | 7.07500   | 105.32728 | 7.07500            | 105.26760          |                   | 1,415,000,000,000.00        |                       | 200,000,000          | 100,000,000          |
| <b>Total AA03 SPOT</b>                |        |            |           |           |                    |                    |                   | <b>1,415,000,000,000.00</b> |                       | <b>200,000,000</b>   | <b>100,000,000</b>   |
| <b>Total For AA03</b>                 |        |            |           |           |                    |                    |                   | <b>1,415,000,000,000.00</b> |                       | <b>200,000,000</b>   | <b>100,000,000</b>   |
| AA04 On 22/03/2017 Spot Bond          |        |            |           | 100.00000 | 0.00000            | 99.97050           |                   |                             | 0.00                  | 0                    | 0                    |
| <b>Total AA04 SPOT</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For AA04</b>                 |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| AA05 On 22/03/2019 Spot Bond          |        |            | 8.47000   | 103.10780 | 8.47000            | 103.03694          |                   |                             | 0.00                  | 0                    | 5,000,000,000        |
| <b>Total AA05 SPOT</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>5,000,000,000</b> |
| <b>Total For AA05</b>                 |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>5,000,000,000</b> |
| AA06 On 15/04/2021 Spot Bond          |        |            |           | 100.00000 | 0.00000            | 101.45337          |                   |                             | 0.00                  | 0                    | 0                    |
| <b>Total AA06 SPOT</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For AA06</b>                 |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| AA07 On 15/04/2021 Spot Bond          |        |            | 9.13000   | 106.06624 | 9.13000            | 105.98865          |                   |                             | 0.00                  | 0                    | 0                    |
| <b>Total AA07 SPOT</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For AA07</b>                 |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| AB010 On 21/11/2022 Spot Bond         |        |            |           | 100.00000 | 0.00000            | 100.70414          |                   |                             | 0.00                  | 0                    | 0                    |
| <b>Total AB010 SPOT</b>               |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For AB010</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| AB011 On 21/11/2023 Spot Bond         |        |            |           | 100.00000 | 0.00000            | 100.79570          |                   |                             | 0.00                  | 1,700,000,000        | 1,700,000,000        |
| <b>Total AB011 SPOT</b>               |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>           | <b>1,700,000,000</b> | <b>1,700,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For AB011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,700,000,000</b> | <b>1,700,000,000</b> |
| AB013 On 21/11/2018 Spot Bond  |        |            | 9.33500   | 99.42590  | 9.33500            | 99.35198           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AB013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AB013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AB06 On 27/03/2015 Spot Bond   |        |            | 7.19500   | 100.50372 | 7.19500            | 100.41750          |                   |            |  | 0.00        | 0                    | 120,000,000          |
| <b>Total AB06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>120,000,000</b>   |
| <b>Total For AB06</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>120,000,000</b>   |
| AB08 On 03/05/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.73784          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AB08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AB08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AB09 On 03/05/2017 Spot Bond   |        |            | 8.78000   | 107.55997 | 8.78000            | 107.48465          |                   |            |  | 0.00        | 0                    | 500,000,000          |
| <b>Total AB09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>500,000,000</b>   |
| <b>Total For AB09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>500,000,000</b>   |
| ABCPI3 On 07/12/2023 Spot Bond |        |            | 2.40000   | 127.13553 | 2.40000            | 271.46714          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABCPI3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABCPI3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN04 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21849          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN06 On 17/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80622          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN07 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18723          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN08 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19456          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN09 On 17/03/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19929          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN10 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54397          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN11 On 09/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44838          |                   |            |  | 0.00        | 750,000,000          | 750,000,000          |
| <b>Total ABFN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>750,000,000</b>   | <b>750,000,000</b>   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For ABFN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>750,000,000</b> | <b>750,000,000</b> |
| ABFN1: On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48620          |                   |            |  | 0.00        | 750,000,000        | 750,000,000        |
| <b>Total ABFN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>750,000,000</b> | <b>750,000,000</b> |
| <b>Total For ABFN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>750,000,000</b> | <b>750,000,000</b> |
| ABLI03 On 15/03/2015 Spot Bond |        |            | 3.10000   | 128.87103 | 3.10000            | 128.80342          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABLI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABLI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABLI04 On 11/10/2016 Spot Bond |        |            | 4.11000   | 120.30451 | 4.11000            | 120.23151          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABLI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABLI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABLI05 On 18/02/2018 Spot Bond |        |            | 4.86000   | 104.80097 | 4.86000            | 104.73129          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABLI05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABLI05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN03I On 12/03/2015 Spot Bond |        |            | 100.00000 | 84.39834  | 100.00000          | 83.82421           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 2.14000   | 171.79448 | 2.14000            | 171.71751          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN07 On 13/06/2015 Spot Bond  |        |            | 2.76000   | 162.65669 | 2.76000            | 162.57569          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN09 On 27/06/2023 Spot Bond  |        |            | 2.17000   | 173.49212 | 2.17000            | 173.41397          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN14 On 10/10/2033 Spot Bond  |        |            | 1.81000   | 185.54014 | 1.81000            | 185.46199          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN33 On 29/01/2018 Spot Bond  |        |            | 7.97625   | 77.42397  | 7.97625            | 77.37515           |                   |            |  | 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  |        |            | 7.97625   | 77.42397  | 7.97625            | 77.37515           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN38 On 17/08/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 93.53000           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABN38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN39 On 21/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01968          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN40 On 29/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.53000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN42 On 16/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.25000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN44 On 14/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.57000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN45 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.88000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN46 On 23/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.27000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN47 On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN48 On 13/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43118          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN49 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.92000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN50 On 21/12/2014 Spot Bond |        |            | 7.25000   | 102.68215 | 7.25000            | 102.62199          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN51 On 09/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN52 On 18/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.92000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABN52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN53 On 01/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.05000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN54 On 14/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.31000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN55 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93976           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN56 On 15/09/2015 Spot Bond |        |            | 7.36500   | 106.10841 | 7.36500            | 106.04483          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN58 On 16/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49896          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN59 On 20/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.57000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN60 On 23/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.30000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN61 On 31/01/2025 Spot Bond |        |            | 2.69000   | 94.13394  | 2.69000            | 106.60437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN62 On 31/03/2028 Spot Bond |        |            | 2.51000   | 101.01828 | 2.51000            | 157.16889          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN63 On 07/12/2033 Spot Bond |        |            | 2.41000   | 116.97483 | 2.41000            | 211.49667          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN64 On 12/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.40000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN66 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.75000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABN66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.50000   | 90.47923  | 9.50000            | 90.54998           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN68 On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN70 On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.08000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN71 On 29/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.90000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49677          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN73 On 03/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.99000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN74 On 09/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN75 On 07/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN76 On 21/12/2026 Spot Bond |        |            | 9.63000   | 108.07760 | 9.63000            | 108.02164          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN78 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN79 On 21/12/2026 Spot Bond |        |            | 9.57500   | 109.42030 | 9.57500            | 109.33645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN80 On 31/03/2021 Spot Bond |        |            | 8.83500   | 89.83331  | 8.83500            | 89.76968           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For ABN80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN81 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.36000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN82 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN83 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN84 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN85 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN86 On 01/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN87 On 21/12/2026 Spot Bond |        |            | 9.67000   | 108.71615 | 9.67000            | 108.63204          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN88 On 06/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.80000           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN91 On 11/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32929          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN92 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21654          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS10 On 17/03/2018 Spot Bond |        |            | 8.13000   | 105.51758 | 8.13000            | 105.44792          |                   |            |  | 0.00        | 0                | 1,432,800,000        |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,432,800,000</b> |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,432,800,000</b> |
| ABS11 On 09/04/2021 Spot Bond |        |            | 8.84000   | 107.33149 | 8.84000            | 107.25541          |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total ABS11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For ABS11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| ABS5 On 01/05/2015 Spot Bond   |        |            | 7.02500   | 104.11922 | 7.02500            | 104.06063          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 8.77500   | 100.14184 | 8.77500            | 100.07137          |                   |            |  | 0.00        | 0                | 594,300,000          |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>594,300,000</b>   |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>594,300,000</b>   |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.77000   | 93.67540  | 9.77000            | 93.60138           |                   |            |  | 0.00        | 0                | 1,460,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,460,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,460,000,000</b> |
| ABS9 On 17/03/2016 Spot Bond   |        |            | 8.01000   | 102.15248 | 8.01000            | 102.08602          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 2.21000   | 217.39043 | 2.21000            | 275.30871          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS13 On 31/01/2017 Spot Bond  |        |            | 1.30000   | 126.97243 | 1.30000            | 129.75518          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 2.12000   | 128.87601 | 2.12000            | 131.40619          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.00487   | 100.00000          | 0.00482            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL01L On 30/06/2015 Spot Bond |        |            | 100.00000 | 67.65171  | 100.00000          | 67.16124           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL02L On 15/09/2015 Spot Bond |        |            | 11.52500  | 102.25870 | 11.52500           | 102.16378          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL02L On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01343          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL02L On 20/03/2018 Spot Bond |        |            | 100.00000 | 5.62023   | 100.00000          | 5.57904            |                   |            |  | 0.00        | 0                | 300,000,000          |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| ACL030 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03839          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL036 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39190          |                   |            |  | 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>           |
| ACL031 On 20/03/2016 Spot Bond |        |            | 100.00000 | 33.49920  | 100.00000          | 33.25367           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL042 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98845          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL047 On 22/10/2018 Spot Bond |        |            | 11.00000  | 65.44133  | 11.00000           | 65.38522           |                   |            |  | 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>           |
| ACL041 On 20/06/2016 Spot Bond |        |            | 100.00000 | 21.43949  | 100.00000          | 21.28235           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL071 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL073 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL074 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL076 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02817          |                   |            |  | 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>           |
| ACL077 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03724          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL078 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02412          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL080 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL081 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL085 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25469          |                   |            |  | 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>      |
| ACL086 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL087 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL088 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.58452           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL089 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL092 On 26/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99980           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL095 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02525          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL095 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02775          |                   |            |  | 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>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02880          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL098 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02663          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL100 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02196          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 9.29500   | 103.13675 | 9.29500            | 103.05866          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL110 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33477          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL118 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99774          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL120 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99774          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL122 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 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>      |
| ACL126 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.43712           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 171.77168          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL128 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 171.77273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL129 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13f On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04083          |                   |            |  | 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>      |
| ACL137 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52936          |                   |            |  | 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>      |
| ACL13f On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04104          |                   |            |  | 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>      |
| ACL13f On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84568          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL141 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78864          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.72835           |                   |            |  | 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>      |
| ACL142 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.77758           |                   |            |  | 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>      |
| ACL142 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44285          |                   |            |  | 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>      |
| ACL142 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02440          |                   |            |  | 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>      |
| ACL151 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL152 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01409          |                   |            |  | 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>      |
| ACL152 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01220          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL154 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01586          |                   |            |  | 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>      |
| ACL155 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL156 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01877          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL157 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01442          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL158 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01564          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL159 On 20/03/2022 Spot Bond |        |            | 10.23000  | 100.24836 | 10.23000           | 100.16550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01668          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL162 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01498          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL163 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 122.07732          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL165 On 20/06/2019 Spot Bond |        |            | 9.41000   | 104.13678 | 9.41000            | 104.05832          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL167 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL168 On 20/06/2017 Spot Bond |        |            | 1.75000   | 115.63148 | 1.75000            | 115.66497          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL170 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24913          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL171 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01557          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL173 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08691          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08954          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL175 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08427          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL180 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.54785           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL181 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.02574           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL182 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79788          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL183 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL184 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21190          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL185 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08902          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL186 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02024          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For ACL186</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02473          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02615          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL191 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53415          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL191</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL192 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77804          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL192</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02656          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02656          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL195 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09796          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL195 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL195</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08743          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03211          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL197</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.21372          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL198 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL198</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL199 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09796          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL199</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL200 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.50165           |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02843          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09376          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 124.64512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL204 On 14/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 125.53328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL205 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08216          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL208 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL210 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71307          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL212 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL213 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.59853           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08691          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL215 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08226          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL216 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08216          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    |  | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--|-----------------------|-----------------------|---------------|
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02309          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ADCB0 On 08/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98237          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ADCB0 On 31/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26865          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total ADCB02 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ADCB02</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ADCB0 On 31/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23021          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total ADCB03 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ADCB03</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ADCP0 On 27/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.16288          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total ADCP08 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ADCP08</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AER011 On 18/11/2016 Spot Bond |        |            | 100.00000 | 14.86112  | 100.00000          | 14.75337           |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total AER01U SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AER01U</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AFS1U On 27/09/2019 Spot Bond  |        |            | 100.00000 | 1.55287   | 100.00000          | 100.00000          |                   | 420,000,000,000,000.00        |  | 44,200,000,000        | 40,700,000,000        |               |
| <b>Total AFS1U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>420,000,000,000,000.00</b> |  | <b>44,200,000,000</b> | <b>40,700,000,000</b> |               |
| <b>Total For AFS1U</b>         |        |            |           |           |                    |                    |                   | <b>420,000,000,000,000.00</b> |  | <b>44,200,000,000</b> | <b>40,700,000,000</b> |               |
| AHF1A On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71517          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total AHF1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF1A1</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF1B On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.78740          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total AHF1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF1B1</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF1C On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83548          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total AHF1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF1C1</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF2A On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42439          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total AHF2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF2A1</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF2B On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56751          |                   |                               |  | 0.00                  | 0                     | 0             |
| <b>Total AHF2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|---------------|
| <b>Total For AHF2B1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| AHF2C On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75822          |                   |                             | 0.00                 | 0                    | 0             |
| <b>Total AHF2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For AHF2C1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| AHF3A On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38139          |                   |                             | 0.00                 | 0                    | 0             |
| <b>Total AHF3A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For AHF3A1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| AHF3A: On 18/04/2016 Spot Bond |        |            | 7.91500   | 101.00939 | 7.91500            | 100.94514          |                   |                             | 0.00                 | 0                    | 0             |
| <b>Total AHF3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For AHF3A2</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| AHF3B On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78161          |                   |                             | 0.00                 | 0                    | 0             |
| <b>Total AHF3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For AHF3B1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| AHF3C On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.07490          |                   |                             | 0.00                 | 0                    | 0             |
| <b>Total AHF3C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For AHF3C1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 8.39000   | 101.02071 | 8.39000            | 100.95193          |                   | 8,390,000,000,000.00        | 1,000,000,000        | 1,000,000,000        |               |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>8,390,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |               |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   | <b>8,390,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |               |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.26000   | 118.95107 | 9.26000            | 118.86284          |                   | 9,260,000,000,000.00        | 1,000,000,000        | 1,000,000,000        |               |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>9,260,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |               |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   | <b>9,260,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |               |
| AIR02U On 05/10/2014 Spot Bond |        |            | 100.00000 | 98.38274  | 100.00000          | 97.59359           |                   | 0.00                        | 0                    | 0                    |               |
| <b>Total AIR02U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| <b>Total For AIR02U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| AIR03 On 09/03/2016 Spot Bond  |        |            | 7.46000   | 105.16664 | 7.46000            | 105.10282          |                   | 0.00                        | 0                    | 0                    |               |
| <b>Total AIR03 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| <b>Total For AIR03</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| AIR03U On 26/10/2014 Spot Bond |        |            | 100.00000 | 95.38861  | 100.00000          | 94.66414           |                   | 0.00                        | 0                    | 0                    |               |
| <b>Total AIR03U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| <b>Total For AIR03U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.24000   | 103.13153 | 9.24000            | 103.05562          |                   | 0.00                        | 0                    | 0                    |               |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 16.37591  | 100.00000          | 16.26742           |                   | 0.00                        | 0                    | 0                    |               |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 9.96500   | 103.59005 | 9.96500            | 103.50796          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 2.76000   | 164.12858 | 2.76000            | 164.04683          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ANG01 On 09/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45132          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ANG010 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ANG010</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ANG01 On 06/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.33004          |                   |            | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total ANG011 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For ANG011</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| ANG01 On 06/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34835          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ANG012 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ANG012</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ANG08 On 10/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39467          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ANG08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ANG08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ASN00 On 03/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ASN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ASN00 On 22/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25338          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ASN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ASN00 On 28/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.80809          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ASN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ASN00 On 20/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.11534          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ASN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ASN00 On 06/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ASN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ASN00 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ASN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08427          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.96624           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 09/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41032          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.91500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.23000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 09/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37165          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.78818           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/12/2033 Spot Bond |        |            | 2.66000   | 128.51837 | 2.66000            | 292.15542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.30729           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 15/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For ASN024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN02: On 07/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.44326          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN02: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.50221           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN03: On 14/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.56964           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN031 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN031</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN03: On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.47450           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAR00: On 12/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28013          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAR001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAR001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAR00: On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07686          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAR002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAR002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAR00: On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07581          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAR003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAR003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAW10 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.94754           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAW10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAW10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 8.88000   | 102.99265 | 8.88000            | 102.91932          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAW11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAW11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAW12 On 17/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.70807          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total BAW12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For BAW12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| BAW13 On 17/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.21891          |                   |            |  | 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>           |
| BAW15 On 01/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53889          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAW15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BAW15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00131          |                   |            |  | 0.00        | 0                | 400,000,000          |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68829          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 9.41000   | 103.69566 | 9.41000            | 103.61753          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| BAW2 On 02/10/2015 Spot Bond   |        |            | 7.60500   | 103.78085 | 7.60500            | 103.71737          |                   |            |  | 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>             |
| BAW20 On 15/01/2016 Spot Bond  |        |            | 100.00000 | 41.41836  | 100.00000          | 40.87435           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW20U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW20U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.86465           |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total BAW3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For BAW3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| BAW6 On 02/10/2014 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.87688           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW7 On 02/10/2014 Spot Bond   |        |            | 7.69000   | 99.93684  | 7.69000            | 99.87375           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW8 On 02/10/2017 Spot Bond   |        |            | 8.73000   | 103.06194 | 8.73000            | 102.98978          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA01 On 31/03/2016 Spot Bond |        |            | 11.18266  | 101.83387 | 11.18266           | 101.01827          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA04 On 30/09/2015 Spot Bond |        |            | 11.16536  | 100.26385 | 11.16536           | 100.06422          |                   |            |  | 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 |        |            | 11.20340  | 100.20016 | 11.20340           | 100.02660          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BAYA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA05 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88691           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA06 On 31/12/2015 Spot Bond |        |            | 11.24051  | 100.08140 | 11.24051           | 99.96183           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA07 On 31/12/2017 Spot Bond |        |            | 11.99832  | 99.42476  | 11.99832           | 99.28780           |                   |            |  | 0.00        | 0                | 3,670,000,000        |
| <b>Total BAYA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,670,000,000</b> |
| <b>Total For BAYA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,670,000,000</b> |
| BAYA08 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88430           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA09 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88430           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA10 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88437           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA11 On 31/03/2016 Spot Bond |        |            | 11.43266  | 99.38764  | 11.43266           | 99.52180           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA12 On 31/03/2016 Spot Bond |        |            | 11.36430  | 100.93004 | 11.36430           | 99.98821           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA13 On 30/09/2015 Spot Bond |        |            | 11.16536  | 100.26385 | 11.16536           | 100.06422          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA14 On 30/06/2016 Spot Bond |        |            | 11.27958  | 100.31085 | 11.27958           | 100.11482          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA15 On 30/09/2016 Spot Bond |        |            | 10.46815  | 95.57091  | 10.46815           | 99.79307           |                   |            |  | 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>             |
| BAYA16 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89014           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA17 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88415           |                   |            |  | 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>      |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88415           |                   |            |  | 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>      |
| BAYA19 On 30/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.14238          |                   |            |  | 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>      |
| BAYA20 On 30/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.55741           |                   |            |  | 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>      |
| BAYA22 On 30/06/2017 Spot Bond |        |            | 11.02647  | 98.85557  | 11.02647           | 99.16161           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 11.50500  | 99.07884  | 11.50500           | 98.91141           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA24 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88743           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/09/2017 Spot Bond |        |            | 11.43000  | 71.29112  | 11.43000           | 96.85697           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA26 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.62943           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA27 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90039           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA29 On 31/12/2015 Spot Bond |        |            | 9.28000   | 91.21150  | 9.28000            | 99.90033           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA30 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88579           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA31 On 31/03/2018 Spot Bond |        |            | 11.28000  | 70.40901  | 11.28000           | 99.16695           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88907           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88634           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88634           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.40355           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA36 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89038           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA37 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89197           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA39 On 30/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92954           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA40 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.53343           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89197           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89016           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA43 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89607           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA44 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89207           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA45 On 31/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92257           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA46 On 30/09/2015 Spot Bond |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA47 On 31/03/2016 Spot Bond |        |            | 14.18266  | 101.78021 | 14.18266           | 100.97071          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB02 On 31/12/2016 Spot Bond |        |            | 15.41248  | 99.87008  | 15.41248           | 99.73302           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB03 On 31/03/2017 Spot Bond |        |            | 14.29118  | 99.83516  | 14.29118           | 99.76885           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB04 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB06 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84535           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86994           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYC1U On 31/12/2016 Spot Bond |        |            | 100.00000 | 20.95266  | 100.00000          | 20.83363           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1  On 30/06/2035 Spot Bond |        |            | 100.00000 | 18.64472  | 100.00000          | 18.50955           |                   |            |  | 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>      |
| BAYD2  On 30/06/2035 Spot Bond |        |            | 100.00000 | 16.96880  | 100.00000          | 16.84577           |                   |            |  | 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>      |
| BAYD3  On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.47456  | 100.00000          | 10.39862           |                   |            |  | 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>      |
| BAYD4  On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.47456  | 100.00000          | 10.39862           |                   |            |  | 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>      |
| BAYD5  On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.66425  | 100.00000          | 12.57243           |                   |            |  | 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>      |
| BAYD6  On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.97335  | 100.00000          | 10.89379           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ03 On 17/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24246          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27061          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ05 On 07/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.51398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 7.47096   | 100.00000          | 7.41680            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCP3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP4U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 7.47096   | 100.00000          | 7.41680            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCP4U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|----------------------|--------------------|--------------------|
| <b>Total For BCP4U</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BCP85I On 24/10/2014 Spot Bond |        |            | 100.00000 | 93.58974  | 100.00000          | 92.87532           |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BCP85U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BCP85U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BCP86I On 19/11/2014 Spot Bond |        |            | 100.00000 | 87.74038  | 100.00000          | 87.11217           |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BCP86U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BCP86U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BCP87I On 05/12/2014 Spot Bond |        |            | 100.00000 | 84.49074  | 100.00000          | 83.90805           |                   | 160,000,000,000,000.00        | 1,600,000,000        | 400,000,000        |                    |
| <b>Total BCP87U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>160,000,000,000,000.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b> |                    |
| <b>Total For BCP87U</b>        |        |            |           |           |                    |                    |                   | <b>160,000,000,000,000.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b> |                    |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.11000   | 103.99832 | 2.11000            | 178.45454          |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BD0202 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BD0202</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.19000   | 95.79060  | 8.19000            | 150.89828          |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BD0206 On 02/03/2028 Spot Bond |        |            | 8.19000   | 97.10343  | 8.19000            | 151.24149          |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.57500   | 100.02502 | 8.57500            | 99.95620           |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BD311E On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40269          |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BD311E</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BEER02 On 28/03/2018 Spot Bond |        |            | 7.88000   | 97.75006  | 7.88000            | 97.68815           |                   |                               | 0.00                 | 0                  | 100,000,000        |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>100,000,000</b> |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>100,000,000</b> |
| BG22A1 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.35676          |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BG22A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BG22A1</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BG22A2 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35283          |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BG22A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For BG22A2</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| BG22A3 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38022          |                   |                               | 0.00                 | 0                  | 0                  |
| <b>Total BG22A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BG22A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22B On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47150          |                   |            |  | 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 | 0.00000            | 101.56275          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22D On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.81782          |                   |            |  | 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>      |
| BG22YI On 21/07/2016 Spot Bond |        |            | 100.00000 | 24.85225  | 100.00000          | 24.67208           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22YU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11810          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19695          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20484          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32B On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29941          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32C On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42541          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32D On 30/10/2016 Spot Bond  |        |            | 100.00000 | 15.56200  | 100.00000          | 15.44918           |                   |            |  | 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>      |
| BG32YI On 30/10/2016 Spot Bond |        |            | 100.00000 | 15.56200  | 100.00000          | 15.44918           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For BG32YU</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22045          |                   |            | 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>             |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23677          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BG42A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BG42A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24121          |                   |            | 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  |        |            | 8.28000   | 101.47082 | 8.28000            | 101.40262          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BG42A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BG42A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BG42B On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25454          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BG42B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BG42B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BG42C On 15/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.27810          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BG42C SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BG42C</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BG42D On 15/03/2017 Spot Bond  |        |            | 100.00000 | 13.89054  | 100.00000          | 13.78873           |                   |            | 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 | 13.89054  | 100.00000          | 13.78873           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BG42YU SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BG42YU</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BID04 On 23/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37053          |                   |            | 0.00        | 400,000,000        | 450,000,000          |
| <b>Total BID04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>450,000,000</b>   |
| <b>Total For BID04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>450,000,000</b>   |
| BID05 On 26/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.92461           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BID05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BID05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BID06 On 30/06/2019 Spot Bond  |        |            | 8.58000   | 67.37756  | 8.58000            | 103.16221          |                   |            | 0.00        | 0                  | 1,500,000,000        |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| BIDC4C On 16/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.65178           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BIDC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BIDC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BIDC41 On 06/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.80921           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BIDC41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BIDC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1A On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64951          |                   |            |  | 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>      |
| BLG1A1 On 21/11/2032 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75169          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1B On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1C On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67175          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1D On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72963          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1E On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96968          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1E SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1E</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1F On 21/11/2032 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37125          |                   |            |  | 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>      |
| BSR111 On 19/06/2015 Spot Bond |        |            | 100.00000 | 56.13035  | 100.00000          | 55.71895           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR12 On 25/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47391          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR13 On 26/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.51682          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC001 On 20/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.58647           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For BTC001</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BTC00: On 17/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.81211           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BTC002 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BTC002</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BUS01: On 30/09/2016 Spot Bond |        |            | 100.00000 | 20.68008  | 100.00000          | 20.53015           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BUS01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BUS01U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BWZJ1: On 17/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18624          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BWZJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BWZJ17</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BWZJ1: On 19/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81497          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BWZJ18</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL06: On 02/11/2014 Spot Bond |        |            | 7.51000   | 105.76015 | 7.51000            | 105.69536          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL06 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL06</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL08: On 02/11/2016 Spot Bond |        |            | 9.38000   | 114.50517 | 9.38000            | 114.41963          |                   |                              | 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 | 0.00000            | 107.85672          |                   |                              | 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>      |
| CBL11: On 06/05/2016 Spot Bond |        |            | 9.28000   | 105.96266 | 9.28000            | 105.88433          |                   | 18,560,000,000,000.00        | 2,000,000,000        | 1,624,000,000        |               |
| <b>Total CBL11 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>18,560,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,624,000,000</b> |               |
| <b>Total For CBL11</b>         |        |            |           |           |                    |                    |                   | <b>18,560,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,624,000,000</b> |               |
| CBL12: On 06/09/2018 Spot Bond |        |            | 12.48000  | 97.17688  | 12.48000           | 97.07942           |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CBL12 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For CBL12</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| CBL13: On 01/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58647          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CBL13 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For CBL13</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| CBL14: On 01/02/2019 Spot Bond |        |            | 11.44000  | 102.18511 | 11.44000           | 102.09247          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CBL14 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For CBL14</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| CBL15: On 18/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92285          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CBL15 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For CBL15</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL16 On 18/05/2017 Spot Bond |        |            | 9.32000   | 103.69088 | 9.32000            | 103.61391          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL17 On 23/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.42310           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL17 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL17</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL18 On 23/08/2019 Spot Bond |        |            | 11.88000  | 98.10553  | 11.88000           | 98.01328           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL18</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL19 On 02/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83922          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL19 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL19</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL20 On 14/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31868          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL21 On 06/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03152          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total CBL21 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For CBL21</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.16000  | 96.39305  | 10.16000           | 96.31520           |                   | 3,352,800,000,000.00         | 330,000,000          | 330,000,000          |               |
| <b>Total CBL22 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>3,352,800,000,000.00</b>  | <b>330,000,000</b>   | <b>330,000,000</b>   |               |
| <b>Total For CBL22</b>        |        |            |           |           |                    |                    |                   | <b>3,352,800,000,000.00</b>  | <b>330,000,000</b>   | <b>330,000,000</b>   |               |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.02000  | 117.94008 | 10.02000           | 117.84560          |                   | 20,040,000,000,000.00        | 2,000,000,000        | 1,000,000,000        |               |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>20,040,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |               |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   | <b>20,040,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |               |
| CCT02 On 12/06/2024 Spot Bond |        |            | 9.87000   | 114.16246 | 9.87000            | 114.07234          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| CCT03 On 15/03/2025 Spot Bond |        |            | 9.20000   | 113.41298 | 9.20000            | 113.32848          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56210          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CGR10 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For CGR10</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| CGR11 On 28/03/2016 Spot Bond |        |            | 11.63000  | 100.59466 | 11.63000           | 100.50149          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total CGR11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|----------------------|----------------------|----------------------|
| <b>Total For CGR11</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CGR12 On 14/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07141          |                   |                               | 0.00                 | 9,800,000,000        | 4,900,000,000        |
| <b>Total CGR12 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>9,800,000,000</b> | <b>4,900,000,000</b> |
| <b>Total For CGR12</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>9,800,000,000</b> | <b>4,900,000,000</b> |
| CGR13 On 27/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.70873          |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CGR13 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CGR13</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CGR14 On 13/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.68644          |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CGR14 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CGR14</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CGR15 On 22/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79095          |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CGR15 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CGR15</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CGR16 On 22/09/2017 Spot Bond  |        |            | 100.00000 | 17.95405  | 100.00000          | 17.71302           |                   | 980,000,000,000,000.00        | 9,800,000,000        | 4,900,000,000        |                      |
| <b>Total CGR16 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>980,000,000,000,000.00</b> | <b>9,800,000,000</b> | <b>4,900,000,000</b> |                      |
| <b>Total For CGR16</b>         |        |            |           |           |                    |                    |                   | <b>980,000,000,000,000.00</b> | <b>9,800,000,000</b> | <b>4,900,000,000</b> |                      |
| CGR8 On 22/07/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.86501          |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CGR8 SPOT</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CGR8</b>          |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CIG02 On 30/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60421          |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CIG02 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CIG02</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CIG03 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90848           |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CIG03 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CIG03</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CIG04 On 30/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90440           |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CIG04 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CIG04</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CIG05 On 30/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90021           |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CIG05 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CIG05</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CLN126 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35614          |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CLN126 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN126</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| CLN130 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34222          |                   |                               | 0.00                 | 0                    | 0                    |
| <b>Total CLN130 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN130 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41574          |                   |            |  | 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>      |
| CLN134 On 14/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01452          |                   |            |  | 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>      |
| CLN159 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02415          |                   |            |  | 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>      |
| CLN170 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92515          |                   |            |  | 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>      |
| CLN179 On 01/07/2021 Spot Bond |        |            | 10.11000  | 102.44142 | 10.11000           | 102.35908          |                   |            |  | 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>      |
| CLN184 On 06/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79991           |                   |            |  | 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>      |
| CLN186 On 23/08/2016 Spot Bond |        |            | 2.76000   | 119.68831 | 2.76000            | 119.62884          |                   |            |  | 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>      |
| CLN191 On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.03475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN192 On 29/08/2021 Spot Bond |        |            | 3.14000   | 116.77815 | 3.14000            | 119.49182          |                   |            |  | 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>      |
| CLN193 On 31/08/2016 Spot Bond |        |            | 8.25000   | 100.64975 | 8.25000            | 100.58233          |                   |            |  | 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>      |
| CLN194 On 13/09/2021 Spot Bond |        |            | 2.82000   | 126.99175 | 2.82000            | 121.16800          |                   |            |  | 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>      |
| CLN198 On 13/09/2016 Spot Bond |        |            | 2.40000   | 124.76339 | 2.40000            | 119.04591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For CLN199</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN20 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06064          |                   |            |  | 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>           |
| CLN21 On 12/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45364          |                   |            |  | 0.00        | 0                | 800,000,000        |
| <b>Total CLN213 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,000</b> |
| <b>Total For CLN213</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,000</b> |
| CLN21 On 12/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43930          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN214 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN214</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN21 On 17/10/2016 Spot Bond |        |            | 8.71000   | 103.48322 | 8.71000            | 103.41092          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN215 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN215</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN21 On 11/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58245          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN216 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN216</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN21 On 11/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55910          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN217 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN217</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN21 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41438          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN219 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN219</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN22 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42716          |                   |            |  | 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 |        |            | 8.76000   | 103.60472 | 8.76000            | 103.53193          |                   |            |  | 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 |        |            | 8.76000   | 103.60472 | 8.76000            | 103.53193          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN222 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN222</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN22 On 09/12/2016 Spot Bond |        |            | 8.81000   | 102.37962 | 8.81000            | 102.30730          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN225 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN225</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN22 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02634          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN226 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN227 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03575          |                   |            |  | 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>      |
| CLN230 On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52008          |                   |            |  | 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>      |
| CLN231 On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52008          |                   |            |  | 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>      |
| CLN237 On 14/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88889          |                   |            |  | 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>      |
| CLN239 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02775          |                   |            |  | 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>      |
| CLN240 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66510          |                   |            |  | 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>      |
| CLN241 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70567          |                   |            |  | 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>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 9.35000   | 100.89794 | 9.35000            | 100.82281          |                   |            |  | 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>      |
| CLN243 On 24/02/2019 Spot Bond |        |            | 9.35000   | 100.89794 | 9.35000            | 100.82281          |                   |            |  | 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>      |
| CLN244 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66468          |                   |            |  | 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>      |
| CLN245 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66641          |                   |            |  | 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>      |
| CLN248 On 14/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For CLN248</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23199          |                   |            | 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 | 0.00000            | 100.32402          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN251 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN251</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32887          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN252 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN252</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23199          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN253 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN253</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23199          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN254 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN254</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27056          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN255 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN255</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00971          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN256 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN256</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58191          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN257 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN257</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12265          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN258 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN258</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12265          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN259 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN259</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12265          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN260 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN260</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46938          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN261 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN261 On 26/03/2019 Spot Bond |        |            | 9.21000   | 101.66744 | 9.21000            | 101.59160          |                   |            |  | 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>      |
| CLN262 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.16245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN268 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03901          |                   |            |  | 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>      |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48856          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48829          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN273 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45561          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN274 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN275 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79442          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN277 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN278 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.17810          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN280 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47540          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN280 On 21/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN281 On 27/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.16205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN282 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN283 On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN288 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN289 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN290 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99989           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN291 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.54774          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90741           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN293 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99990           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN294 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77517           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN295 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03259          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN296 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90746           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90746           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90110           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN299 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 127.42058          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN301 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41571          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN302 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 128.34399          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN303 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 126.77639          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN304 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 127.70051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN305 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 123.89778          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN310 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 124.38641          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN311 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01621          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN313 On 14/11/2022 Spot Bond |        |            | 10.78000  | 95.75826  | 10.78000           | 96.86950           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 20/03/2023 Spot Bond |        |            | 11.30000  | 93.57921  | 11.30000           | 93.53451           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90548           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09922          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99319          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN318 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN319 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33948          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN320 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN320</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN320 On 30/04/2018 Spot Bond |        |            | 8.80500   | 101.81035 | 8.80500            | 103.55040          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN321 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN322 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN322</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN322 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN323 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 121.01994          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN324 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09134          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09291          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN326 On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02860          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN328 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN329 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN330 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 76.51239           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN331 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN332 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90548           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN335 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.71945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN336 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.82587          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN337 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31452          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN339 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11438          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN340 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90493           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN341 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN342 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04152          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN343 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01648          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN344 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09607          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN345 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30155          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN346 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN347 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90767           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN349 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23134          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN350 On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58902          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN353 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN354 On 24/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN355 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25458          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN358 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36478          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN360 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07983          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN361 On 20/03/2024 Spot Bond |        |            | 10.55000  | 100.17201 | 10.55000           | 100.08524          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN362 On 20/03/2024 Spot Bond |        |            | 9.96000   | 103.71828 | 9.96000            | 103.65445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN363 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN364 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30582          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 20/03/2024 Spot Bond |        |            | 12.10000  | 105.07549 | 12.10000           | 104.99260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN366 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN367 On 06/08/2023 Spot Bond |        |            | 12.13000  | 104.97709 | 12.13000           | 104.77572          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN368 On 26/07/2022 Spot Bond |        |            | 10.56000  | 104.70152 | 10.56000           | 104.52600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN369 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10529          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09722          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN373 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN374 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90143           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN375 On 20/03/2021 Spot Bond |        |            | 9.46000   | 102.23979 | 9.46000            | 102.08328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN376 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88652           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN377 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09639          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.55000  | 100.25594 | 10.55000           | 100.17055          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN379 On 20/09/2024 Spot Bond |        |            | 11.00000  | 100.26658 | 11.00000           | 97.47844           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 21/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31636          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN381 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN381</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN381 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09796          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN382 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For CLN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN383 On 20/09/2024 Spot Bond |        |            | 11.89000  | 101.12526 | 11.89000           | 100.93186          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN384 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10718          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN385 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08743          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN386 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42217          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN387 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09323          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN388 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 1,100,000,000        |
| <b>Total CLN389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| <b>Total For CLN389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| CLN42 On 18/04/2028 Spot Bond  |        |            | 7.01000   | 39.30889  | 7.01000            | 39.90597           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 158.54385          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN61 On 02/03/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.57500   | 100.02502 | 8.57500            | 139.05641          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN88 On 28/04/2028 Spot Bond  |        |            | 8.19000   | 34.34033  | 8.19000            | 150.89828          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN88 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN88</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN89 On 02/03/2028 Spot Bond  |        |            | 8.19000   | 34.76508  | 8.19000            | 151.24149          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.53320           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.46936           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02256          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08902          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08121          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08480          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For CLNF13</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLNF1 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08533          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLNF14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COH00 On 26/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74994          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COH001 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COH001</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COH00 On 15/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67845          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COH002 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COH002</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ02 On 15/09/2016 Spot Bond |        |            | 8.87000   | 105.79789 | 8.87000            | 103.76662          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ04 On 05/06/2018 Spot Bond |        |            | 8.68000   | 103.82087 | 8.68000            | 103.74859          |                   |            | 0.00        | 0                | 750,000,000        |
| <b>Total COJ04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b> |
| <b>Total For COJ04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b> |
| COJ05 On 05/06/2023 Spot Bond |        |            | 10.07000  | 116.00101 | 10.07000           | 115.90762          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJ05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ06 On 09/12/2015 Spot Bond |        |            | 8.39500   | 105.97901 | 8.39500            | 105.90759          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJ06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ07 On 23/03/2021 Spot Bond |        |            | 9.66000   | 105.47946 | 9.66000            | 105.39702          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJ07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJG0 On 09/06/2024 Spot Bond |        |            | 9.74000   | 105.80703 | 9.74000            | 105.72458          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJG01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT01 On 03/04/2023 Spot Bond |        |            | 10.09000  | 94.39262  | 10.09000           | 94.31649           |                   |            | 0.00        | 0                | 0                  |
| <b>Total COT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COT01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT02 On 03/04/2028 Spot Bond |        |            | 10.92000  | 94.86572  | 10.92000           | 94.78308           |                   |            | 0.00        | 0                | 0                  |
| <b>Total COT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COT02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT03 On 05/06/2028 Spot Bond |        |            | 10.92000  | 92.72015  | 10.92000           | 92.63937           |                   |            | 0.00        | 0                | 0                  |
| <b>Total COT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CPL002 On 29/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65860          |                   |            |  | 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>              |
| CPL003 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62284          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total CPL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CPL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CPL005 On 01/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52651          |                   |            |  | 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>              |
| CPL007 On 01/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52530          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total CPL007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CPL007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CPL020 On 27/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00833          |                   |            |  | 0.00        | 800,000,000        | 400,000,000           |
| <b>Total CPL020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b>    |
| <b>Total For CPL020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b>    |
| CPL021 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64954          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total CPL021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CPL021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| CPL022 On 23/09/2019 Spot Bond |        |            | 100.00000 | 9.53547   | 100.00000          | 9.40885            |                   |            |  | 0.00        | 0                  | 30,000,000,000        |
| <b>Total CPL022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>30,000,000,000</b> |
| <b>Total For CPL022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>30,000,000,000</b> |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 10.98000  | 103.79108 | 10.98000           | 102.65680          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| DEN38U On 10/06/2018 Spot Bond |        |            | 100.00000 | 11.69707  | 100.00000          | 11.61134           |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| DEN39U On 10/06/2018 Spot Bond |        |            | 100.00000 | 3.88410   | 100.00000          | 3.84744            |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| DEN40U On 10/06/2018 Spot Bond |        |            | 100.00000 | 14.13443  | 100.00000          | 14.00101           |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total DEN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For DEN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| DENG43 On 28/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16414          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total DENG43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For DENG43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 8.00500   | 96.01043  | 8.00500            | 96.93708           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 25/02/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55188          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 03/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39853          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLT01L On 28/11/2014 Spot Bond |        |            | 100.00000 | 88.83456  | 100.00000          | 88.21188           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLT01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB02 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35733          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTC04 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09118          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTC06 On 13/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTC06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTC06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTC07 On 04/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTC07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTC07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL002 On 15/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.38568          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL003 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11417          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL004 On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.20154          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option         | Volatility  | Value             | Contracts Traded      | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|---------------------------|-------------|-------------------|-----------------------|--------------------|
| <b>Total For DOL004</b>        |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| DOL004 On 22/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12819          |                           |             | 0.00              | 0                     | 0                  |
| <b>Total DOL006 SPOT</b>       |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| <b>Total For DOL006</b>        |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| DOL006 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09954          |                           |             | 0.00              | 0                     | 0                  |
| <b>Total DOL007 SPOT</b>       |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| <b>Total For DOL007</b>        |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| DRD04 On 03/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.52020          |                           |             | 0.00              | 0                     | 0                  |
| <b>Total DRD04 SPOT</b>        |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| <b>Total For DRD04</b>         |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| DV2021 On 18/06/2021 Spot Bond |        |            | 8.66000   | 104.37296 | 8.66000            | 104.30045          |                           |             | 0.00              | 0                     | 0                  |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>0</b>           |
| DV21 On 15/06/2016 Spot Bond   |        |            | 7.49000   | 116.16016 | 7.49000            | 116.09018          |                           |             | 0.00              | 0                     | 660,000,000        |
| <b>Total DV21 SPOT</b>         |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>660,000,000</b> |
| <b>Total For DV21</b>          |        |            |           |           |                    |                    |                           |             | <b>0.00</b>       | <b>0</b>              | <b>660,000,000</b> |
| DV22 On 07/02/2020 Spot Bond   |        |            | 8.37000   | 105.92736 | 8.37000            | 105.85658          | 169,608,006,000.00        |             | 20,263,800        | 1,441,831,900         |                    |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    | <b>169,608,006,000.00</b> |             | <b>20,263,800</b> | <b>1,441,831,900</b>  |                    |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    | <b>169,608,006,000.00</b> |             | <b>20,263,800</b> | <b>1,441,831,900</b>  |                    |
| DV23 On 27/02/2023 Spot Bond   |        |            | 8.97500   | 106.84351 | 8.97500            | 106.76707          | 544,821,990,000.00        |             | 60,704,400        | 11,693,052,200        |                    |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    | <b>544,821,990,000.00</b> |             | <b>60,704,400</b> | <b>11,693,052,200</b> |                    |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    | <b>544,821,990,000.00</b> |             | <b>60,704,400</b> | <b>11,693,052,200</b> |                    |
| DV24 On 18/02/2024 Spot Bond   |        |            | 8.94000   | 105.78496 | 8.94000            | 105.70957          |                           | 0.00        | 0                 | 0                     |                    |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |                    |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |                    |
| DV29 On 18/02/2029 Spot Bond   |        |            | 9.51500   | 105.66601 | 9.51500            | 105.58597          |                           | 0.00        | 0                 | 300,000,000           |                    |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>300,000,000</b>    |                    |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>300,000,000</b>    |                    |
| DVC003 On 09/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31241          |                           |             | 0.00              | 0                     | 0                  |
| <b>Total DVC003 SPOT</b>       |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |                    |
| <b>Total For DVC003</b>        |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |                    |
| DVC004 On 12/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24718          |                           |             | 0.00              | 0                     | 0                  |
| <b>Total DVC004 SPOT</b>       |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |                    |
| <b>Total For DVC004</b>        |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |                    |
| DVC005 On 23/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05446          |                           |             | 0.00              | 0                     | 0                  |
| <b>Total DVC005 SPOT</b>       |        |            |           |           |                    |                    |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|
| <b>Total For DVC005</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVC00 On 29/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94469           |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total DVC006 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC006</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVC00 On 15/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18578          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total DVC007 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC007</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVF16 On 19/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85039          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total DVF16 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVF16</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVF17 On 18/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15230          |                   |                             | 0.00        | 1,000,000,000        | 250,000,000          |
| <b>Total DVF17 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b>   |
| <b>Total For DVF17</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b>   |
| E170 On 01/08/2020 Spot Bond  |        |            | 7.96500   | 127.58730 | 7.96500            | 127.50609          |                   | 3,428,454,600,000.00        |             | 430,440,000          | 2,000,000,000        |
| <b>Total E170 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>3,428,454,600,000.00</b> |             | <b>430,440,000</b>   | <b>2,000,000,000</b> |
| <b>Total For E170</b>         |        |            |           |           |                    |                    |                   | <b>3,428,454,600,000.00</b> |             | <b>430,440,000</b>   | <b>2,000,000,000</b> |
| EDC01 On 04/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.19386           |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total EDC01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EDC01</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EFC02 On 31/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total EFC02 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EFC02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EFC03 On 31/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total EFC03 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EFC03</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EFC04 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total EFC04 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EFC04</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EL15 On 29/06/2015 Spot Bond  |        |            | 0.20000   | 102.84747 | 0.20000            | 135.29459          |                   |                             | 0.00        | 0                    | 2,000,000,000        |
| <b>Total EL15 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>2,000,000,000</b> |
| <b>Total For EL15</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>2,000,000,000</b> |
| EL28 On 02/05/2028 Spot Bond  |        |            | 2.00000   | 123.91102 | 2.02000            | 123.57425          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total EL28 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EL28</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EL29 On 19/11/2029 Spot Bond  |        |            | 2.03000   | 110.87449 | 2.03000            | 110.82591          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total EL29 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| <b>Total For EL29</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EL30 On 29/07/2030 Spot Bond   |        |            | 2.11000   | 109.75541 | 2.11000            | 109.70661          |                   |                              | 0.00        | 0                    | 9,240,000,000        |
| <b>Total EL30 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>9,240,000,000</b> |
| <b>Total For EL30</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>9,240,000,000</b> |
| EL31 On 02/06/2031 Spot Bond   |        |            | 2.16000   | 102.01540 | 2.16000            | 101.96954          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EL31 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EL31</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EMM01 On 28/07/2020 Spot Bond  |        |            | 9.56000   | 106.17100 | 9.56000            | 106.09021          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EMM01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EMM01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EMM02 On 11/03/2021 Spot Bond  |        |            | 9.41000   | 106.75052 | 9.41000            | 106.66920          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EMM02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EMM02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.97000   | 104.50954 | 9.97000            | 104.42668          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 10.20500  | 95.72188  | 10.20500           | 98.63359           |                   | 10,205,000,000,000.00        |             | 1,000,000,000        | 2,000,000,000        |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,205,000,000,000.00</b> |             | <b>1,000,000,000</b> | <b>2,000,000,000</b> |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   | <b>10,205,000,000,000.00</b> |             | <b>1,000,000,000</b> | <b>2,000,000,000</b> |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 10.29000  | 107.63346 | 10.29000           | 106.45576          |                   |                              | 0.00        | 0                    | 4,666,666,200        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>4,666,666,200</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>4,666,666,200</b> |
| EPF001 On 19/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83836          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EPF001 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF001</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF002 On 28/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60011          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EPF002 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF002</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF003 On 12/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28650          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EPF003 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF003</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPFC09 On 06/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90987          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EPFC09 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPFC09</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPFC10 On 19/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66386          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total EPFC10 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For EPFC10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC1 On 19/02/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72435          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ206I On 15/10/2014 Spot Bond |        |            | 100.00000 | 99.05535  | 100.00000          | 98.28148           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ206U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ206U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ209I On 11/06/2015 Spot Bond |        |            | 100.00000 | 56.37156  | 100.00000          | 55.83946           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ209U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ209U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ211I On 14/11/2014 Spot Bond |        |            | 100.00000 | 91.72734  | 100.00000          | 91.06265           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ211U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ211U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ212I On 12/02/2015 Spot Bond |        |            | 100.00000 | 78.04516  | 100.00000          | 77.58060           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ212U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ212U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS01 On 18/11/2014 Spot Bond  |        |            | 3.00000   | 132.17649 | 3.00000            | 132.10789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS02 On 01/07/2015 Spot Bond  |        |            | 11.38500  | 104.19701 | 11.38500           | 104.10300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS04 On 22/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.53079          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.04186          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS07 On 09/04/2018 Spot Bond  |        |            | 9.86000   | 96.25141  | 9.86000            | 100.48824          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS08, On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78930           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For EQS08A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS09 On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63105          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3A On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91127          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76107          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78095          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76860          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|------------------------|
| <b>Total For ERSA18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75802          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total ERSA19 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For ERSA19</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| ES15 On 30/08/2015 Spot Bond   |        |            | 6.99500   | 101.28951 | 6.99500            | 101.23212          |                   |                             | 0.00        | 0                  | 10,200,000,000         |
| <b>Total ES15 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>10,200,000,000</b>  |
| <b>Total For ES15</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>10,200,000,000</b>  |
| ES18 On 20/04/2018 Spot Bond   |        |            | 7.76000   | 108.64082 | 7.76000            | 108.57304          |                   | 156,685,264,000.00          |             | 20,191,400         | 10,811,195,700         |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>156,685,264,000.00</b>   |             | <b>20,191,400</b>  | <b>10,811,195,700</b>  |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   | <b>156,685,264,000.00</b>   |             | <b>20,191,400</b>  | <b>10,811,195,700</b>  |
| ES23 On 25/01/2023 Spot Bond   |        |            | 8.49000   | 110.65081 | 8.49000            | 110.57583          |                   | 4,995,406,479,000.00        |             | 588,387,100        | 7,169,445,500          |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,995,406,479,000.00</b> |             | <b>588,387,100</b> | <b>7,169,445,500</b>   |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>4,995,406,479,000.00</b> |             | <b>588,387,100</b> | <b>7,169,445,500</b>   |
| ES26 On 02/04/2026 Spot Bond   |        |            | 8.84000   | 92.87653  | 8.84000            | 92.81070           |                   | 345,161,336,000.00          |             | 39,045,400         | 9,236,122,700          |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>345,161,336,000.00</b>   |             | <b>39,045,400</b>  | <b>9,236,122,700</b>   |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>345,161,336,000.00</b>   |             | <b>39,045,400</b>  | <b>9,236,122,700</b>   |
| ES33 On 15/09/2033 Spot Bond   |        |            | 9.52000   | 82.70326  | 9.50500            | 82.75241           |                   | 8,153,746,720,000.00        |             | 856,486,000        | 133,050,543,000        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>8,153,746,720,000.00</b> |             | <b>856,486,000</b> | <b>133,050,543,000</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>8,153,746,720,000.00</b> |             | <b>856,486,000</b> | <b>133,050,543,000</b> |
| ES42 On 25/04/2042 Spot Bond   |        |            | 9.60500   | 92.99555  | 9.60500            | 92.92407           |                   | 0.00                        |             | 0                  | 25,200,000,000         |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>25,200,000,000</b>  |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>25,200,000,000</b>  |
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82830          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83043          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| FIFB01 On 24/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67993          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total FIFB01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| <b>Total For FIFB01</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| FIFB02 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41671          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total FIFB02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| <b>Total For FIFB02</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |
| FIFB03 On 26/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99987           |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total FIFB03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FIFB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC09 On 08/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43291          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC11 On 02/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50913          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC12 On 10/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28973          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.81143  | 100.00000          | 11.72580           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.49503  | 100.00000          | 11.41169           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR003U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR003U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4/ On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23073          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4f On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.63449           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4( On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25733          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27503          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 9.28000   | 99.62170  | 9.28000            | 99.54765           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB08 On 10/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30174          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30167          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For FRB09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB10 On 25/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36239          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB11 On 11/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.76491          |                   |            |  | 0.00        | 600,000,000        | 600,000,000        |
| <b>Total FRB11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>600,000,000</b> |
| <b>Total For FRB11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>600,000,000</b> |
| FRB12 On 02/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54711          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB13 On 02/06/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55617          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB14 On 02/06/2026 Spot Bond  |        |            | 10.16000  | 102.14347 | 10.16000           | 102.37784          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 11.08000  | 106.27812 | 11.08000           | 106.18422          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBC2 On 21/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.67794           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 2.22000   | 129.72841 | 2.22000            | 130.53948          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.24000   | 128.64687 | 2.24000            | 274.69780          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.41000   | 102.95749 | 2.41000            | 109.39173          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 2.49000   | 101.24777 | 2.49000            | 157.52620          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 2.30000   | 118.83235 | 2.30000            | 214.85707          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRBI33</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBN0 On 15/09/2015 Spot Bond |        |            | 7.63500   | 105.85176 | 7.63500            | 105.78605          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBN04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBN04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 30/11/2020 Spot Bond |        |            | 7.82800   | 62.81319  | 7.82800            | 62.14733           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 28/10/2024 Spot Bond |        |            | 9.46000   | 40.20931  | 9.46000            | 39.28992           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 10/12/2024 Spot Bond |        |            | 9.70000   | 38.90474  | 9.70000            | 37.97909           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC02 On 02/03/2015 Spot Bond |        |            | 100.00000 | 70.32755  | 100.00000          | 69.92337           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC03 On 27/03/2015 Spot Bond |        |            | 100.00000 | 72.78194  | 100.00000          | 72.38277           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10 On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63923          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03847          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02420          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC113 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC113</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.18634 | 7.47000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.18634 | 7.47000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC116 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09796          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC118</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC119 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC120 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09344          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC121 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC121</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC121 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15881          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC122</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC122 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC123 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC123</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC123 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09639          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC124</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC124 On 20/09/2017 Spot Bond |        |            | 6.00000   | 100.14974 | 6.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC125 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC125</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC125 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC126</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC126 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC127</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC127 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10236          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC128</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC128 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For FRC129</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC130 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC130</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC131 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC131</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC132 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC132</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC133 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC133</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12560          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC134 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC134</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12198          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC135 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC135</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC136 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC136</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC137 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC137</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC138 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC138</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC139 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC139</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC140 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC140</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC141 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            | 100.09221 | 16.78092  | 100.09221          | 16.65783           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08765          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 114.08540          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05033          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.48247          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03091          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03204          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09166          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11938          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 14/12/2018 Spot Bond |        |            | 13.22500  | 57.83309  | 13.22500           | 57.77111           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08501          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08511          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05944          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08892          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 31/01/2025 Spot Bond |        |            | 3.64500   | 94.46976  | 3.64500            | 97.68139           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.55022          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09270          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82586          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90548           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.14290           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29213          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09974          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95349          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27845          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45624          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11417          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08448          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09166          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09166          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72654          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92022          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09670          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51847          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90229          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49430          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49856          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51350          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC200</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51350          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36249          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12825          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 06/05/2017 Spot Bond |        |            | 8.75000   | 100.25031 | 8.75000            | 101.20678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC205</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC206 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC206</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 20/09/2021 Spot Bond |        |            | 100.00000 | 10.75144  | 100.00000          | 10.64995           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 20/09/2021 Spot Bond |        |            | 100.00000 | 9.81513   | 100.00000          | 9.72248            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28388          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC37 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03120          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC40 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03069          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37268          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC61 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32941          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond |        |            | 3.46000   | 116.48321 | 3.46000            | 120.31551          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC67 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03243          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC68 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond |        |            | 3.44000   | 107.55140 | 3.44000            | 120.47300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 3.46000   | 104.91232 | 3.46000            | 120.31551          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC72 On 31/01/2017 Spot Bond |        |            | 2.62000   | 102.09159 | 2.62000            | 125.93743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC74 On 20/09/2016 Spot Bond |        |            | 2.69000   | 101.29642 | 2.69000            | 133.02852          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49578          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC83 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01974          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC84 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03181          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC85 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.15045          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC86 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC87 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC94 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC94A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC94A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC96 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC96A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC96A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC97 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.89779          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC97 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC97</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD00 On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21307          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD003</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD01 On 22/12/2018 Spot Bond |        |            | 100.00000 | 9.27649   | 100.00000          | 9.20849            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD02 On 01/06/2016 Spot Bond |        |            | 100.00000 | 22.46200  | 100.00000          | 22.29736           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD04 On 04/07/2015 Spot Bond |        |            | 100.00000 | 65.39902  | 100.00000          | 66.70991           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD09 On 26/06/2017 Spot Bond |        |            | 100.00000 | 16.48642  | 100.00000          | 14.26013           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI15 On 14/03/2015 Spot Bond |        |            | 4.76000   | 148.70659 | 4.76000            | 148.60899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRI15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRI15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ15 On 04/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82824          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| <b>Total For FRJ15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ16 On 21/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.69508          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ17 On 04/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.81868          |                   |            | 0.00        | 2,760,000,000        | 2,230,000,000        |
| <b>Total FRJ17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,760,000,000</b> | <b>2,230,000,000</b> |
| <b>Total For FRJ17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,760,000,000</b> | <b>2,230,000,000</b> |
| FRJ18 On 21/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.22202          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.67987          |                   |            | 0.00        | 0                    | 31,900,000           |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>31,900,000</b>    |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>31,900,000</b>    |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.84985           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.65253           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS100 On 15/01/2024 Spot Bond |        |            | 2.11800   | 82.47007  | 2.11800            | 100.39315          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS101 On 31/01/2038 Spot Bond |        |            | 2.51000   | 100.01437 | 2.51000            | 131.08718          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS102 On 21/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30332          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS103 On 23/01/2024 Spot Bond |        |            | 10.38000  | 101.91162 | 10.38000           | 101.82652          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS104 On 23/01/2024 Spot Bond |        |            | 10.38000  | 101.91162 | 10.38000           | 101.82652          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS105 On 10/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 108.68000          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRS105 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS105 On 22/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99860          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS106 On 30/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS107 On 31/01/2038 Spot Bond |        |            | 2.65000   | 97.51171  | 2.65000            | 105.81507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS108 On 07/12/2033 Spot Bond |        |            | 2.61000   | 204.98554 | 2.61000            | 205.55071          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS109 On 31/01/2038 Spot Bond |        |            | 2.62000   | 106.43241 | 2.62000            | 106.38071          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS110 On 03/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS111 On 07/12/2033 Spot Bond |        |            | 2.64000   | 204.11281 | 2.64000            | 204.67662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51589          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 31/01/2025 Spot Bond |        |            | 2.50000   | 108.53864 | 2.50000            | 108.48697          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/03/2038 Spot Bond |        |            | 2.71000   | 104.74627 | 2.71000            | 104.69464          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 26/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS116 On 05/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 51.37800           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS117 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89912          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS118 On 31/01/2038 Spot Bond |        |            | 2.81500   | 102.93709 | 2.81500            | 102.76820          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 2.76000   | 110.98510 | 2.76000            | 254.95333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 2.75000   | 123.90359 | 2.75000            | 264.55861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 2.25000   | 128.55178 | 2.25000            | 274.49452          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 2.97000   | 121.92294 | 2.97000            | 260.32491          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS46 On 31/01/2022 Spot Bond  |        |            | 2.59000   | 101.50930 | 2.59000            | 127.38868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS49 On 27/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51 On 31/01/2022 Spot Bond  |        |            | 2.12000   | 131.46476 | 2.12000            | 127.38823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS56 On 19/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.46933          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS59 On 07/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.69106          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS59 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS59</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11624          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS64 On 26/01/2042 Spot Bond |        |            | 2.49000   | 105.64265 | 2.49000            | 105.59247          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS69 On 31/05/2017 Spot Bond |        |            | 104.97509 | 17.69647  | 104.97509          | 17.56104           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 21.58250  | 101.07593          | 21.42279           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS74 On 14/06/2017 Spot Bond |        |            | 100.44759 | 14.45405  | 100.44759          | 14.34768           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 20.09208  | 100.76967          | 19.94381           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS79 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 2.13000   | 116.06365 | 2.13000            | 116.01174          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS82 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 2.36000   | 97.03972  | 2.36000            | 109.89802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS86 On 23/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.57065           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 2.39000   | 96.77144  | 2.39000            | 109.59393          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS88 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For FRS88</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.45000   | 126.66764 | 2.45000            | 342.68164          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS94 On 08/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01457          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS94 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS94</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS96 On 24/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64869          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS96 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS96</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS97 On 29/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS97 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS97</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS99 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66973          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS99 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS99</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX15 On 14/03/2015 Spot Bond |        |            | 6.86500   | 101.21491 | 6.86500            | 101.15955          |                   |            | 0.00        | 0                | 100,000,000        |
| <b>Total FRX15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For FRX15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| FRX16 On 15/09/2016 Spot Bond |        |            | 7.86000   | 100.55387 | 7.86000            | 100.48965          |                   |            | 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 |        |            | 8.20000   | 101.09749 | 8.20000            | 101.03018          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRX17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX18 On 14/04/2018 Spot Bond |        |            | 8.41000   | 111.09918 | 8.41000            | 111.02419          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX19 On 15/11/2019 Spot Bond |        |            | 8.97500   | 103.43266 | 8.97500            | 103.35866          |                   |            | 0.00        | 0                | 794,300,000        |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>794,300,000</b> |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>794,300,000</b> |
| FRX20 On 01/10/2020 Spot Bond |        |            | 9.19000   | 97.95666  | 9.19000            | 97.88455           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX23 On 28/02/2023 Spot Bond |        |            | 9.76000   | 89.24603  | 9.76000            | 89.17558           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX24 On 10/12/2024 Spot Bond |        |            | 9.73000   | 109.73391 | 9.73000            | 109.64848          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX26 On 01/10/2026 Spot Bond |        |            | 10.07000  | 96.02946  | 10.07000           | 95.95187           |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.46500  | 93.49740  | 10.46500           | 93.41969           |                   |            |  | 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 |        |            | 10.24000  | 82.82557  | 10.24000           | 82.75781           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1A2 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00768          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1A3 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01046          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1A4 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01156          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1A5 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01427          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1B1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01866          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1C1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02194          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS1D1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03617          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2A1 On 20/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS2A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A2 On 20/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A3 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71101          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A4 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A5 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2B1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2C1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79311          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2D1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90308          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GBL01 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GBL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC03 On 10/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00775          |                   |            |  | 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 |        |            | 9.08000   | 105.32339 | 9.08000            | 105.24676          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GFC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVEX On 09/05/2047 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVEX1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVEX1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT30 On 06/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90071          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For GPT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRB96 On 27/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.47461           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRB96 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRB96</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRDB1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRDC1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRDC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRDC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19608          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22166          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27108          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33242          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRH1C On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41753          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRH1Y On 25/10/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1YU SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1YU</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT01 On 08/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38139          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT02 On 13/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64846          |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total GRT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For GRT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| GRT03 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44949          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For GRT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GRT04 On 15/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41296          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total GRT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For GRT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GRT05 On 25/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49717          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total GRT05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For GRT05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GRT06 On 11/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.31515          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total GRT06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For GRT06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GRT07 On 21/02/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.78097          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total GRT07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For GRT07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GRT08 On 24/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01917          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total GRT08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For GRT08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GRX01 On 30/06/2032 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 36,100,200,000        |
| <b>Total GRX01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>36,100,200,000</b> |
| <b>Total For GRX01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>36,100,200,000</b> |
| GSIS02 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59926          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total GSIS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For GSIS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GSIS03 On 26/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total GSIS03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For GSIS03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| GSIZ16 On 23/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97383          |                   |            |  | 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>              |
| HCH01 On 25/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.55954          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HCH01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HCH01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HILB01 On 18/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73882          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HILB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HILB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HILB02 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23086          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HILB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For HILB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB03 On 02/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06676          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC14 On 24/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02378          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC15 On 07/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85411          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39078          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2015 Spot Bond  |        |            | 7.63709   | 102.29958 | 7.63709            | 96.43247           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For HMS1C2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45472          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2015 Spot Bond |        |            | 8.63676   | 102.01713 | 8.63676            | 104.41639          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1C5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53690          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2015 Spot Bond |        |            | 9.08679   | 102.10429 | 9.08679            | 104.41639          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1E2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63732          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1E4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1F On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1F2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1F2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1G On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1G2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1G2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HPF01 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47866          |                   |            | 0.00        | 0                | 0             |
| <b>Total HPF01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HPF01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HPF02 On 15/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63878          |                   |            | 0.00        | 0                | 0             |
| <b>Total HPF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HPF02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HPF03 On 15/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69839          |                   |            | 0.00        | 0                | 0             |
| <b>Total HPF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For HPF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HPF04 On 17/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07287          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HPF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HPF05 On 17/02/2017 Spot Bond |        |            | 9.11000   | 102.77374 | 9.11000            | 102.69914          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HPF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 8.11500   | 109.05199 | 8.11500            | 108.98129          |                   |            |  | 0.00        | 0                | 940,000,000          |
| <b>Total HWAY20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| <b>Total For HWAY20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 2.03000   | 130.66354 | 2.03000            | 279.00872          |                   |            |  | 0.00        | 0                | 9,700,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,700,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,700,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 2.05000   | 133.28688 | 2.05000            | 284.60991          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 9.45000   | 99.70729  | 9.45000            | 99.63227           |                   |            |  | 0.00        | 0                | 4,533,600,000        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,533,600,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,533,600,000</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 9.37500   | 100.34923 | 9.37500            | 100.27430          |                   |            |  | 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>             |
| HWF01 On 26/03/2015 Spot Bond |        |            | 100.00000 | 80.53097  | 100.00000          | 80.00000           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF02 On 30/09/2016 Spot Bond |        |            | 100.00000 | 16.73657  | 100.00000          | 16.61523           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF03 On 09/10/2014 Spot Bond |        |            | 100.00000 | 97.33334  | 100.00000          | 98.44121           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF04 On 09/10/2015 Spot Bond |        |            | 100.00000 | 43.43139  | 100.00000          | 44.56801           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF05 On 09/10/2016 Spot Bond |        |            | 100.00000 | 21.40486  | 100.00000          | 22.74962           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|------------------------|---------------|
| <b>Total For HWF05U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| HWF06 On 20/11/2016 Spot Bond |        |            | 100.00000 | 14.78920  | 100.00000          | 14.68198           |                   |                              | 0.00                 | 0                      | 0             |
| <b>Total HWF06U SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| <b>Total For HWF06U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| HWF07 On 26/03/2015 Spot Bond |        |            | 100.00000 | 81.82450  | 100.00000          | 81.28500           |                   |                              | 0.00                 | 0                      | 0             |
| <b>Total HWF07U SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| <b>Total For HWF07U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| I2025 On 31/01/2025 Spot Bond |        |            | 1.74000   | 116.44759 | 1.75000            | 116.29108          |                   | 10,614,000,000,000.00        | 6,100,000,000        | 95,159,480,600         |               |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,614,000,000,000.00</b> | <b>6,100,000,000</b> | <b>95,159,480,600</b>  |               |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>10,614,000,000,000.00</b> | <b>6,100,000,000</b> | <b>95,159,480,600</b>  |               |
| I2038 On 31/01/2038 Spot Bond |        |            | 1.87500   | 121.71852 | 1.89000            | 121.33404          |                   | 1,875,000,000,000.00         | 1,000,000,000        | 102,971,460,000        |               |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,875,000,000,000.00</b>  | <b>1,000,000,000</b> | <b>102,971,460,000</b> |               |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>1,875,000,000,000.00</b>  | <b>1,000,000,000</b> | <b>102,971,460,000</b> |               |
| I2046 On 31/03/2046 Spot Bond |        |            | 1.87000   | 122.74399 | 1.87000            | 122.69169          |                   | 187,000,000,000.00           | 100,000,000          | 48,519,288,200         |               |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>187,000,000,000.00</b>    | <b>100,000,000</b>   | <b>48,519,288,200</b>  |               |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   | <b>187,000,000,000.00</b>    | <b>100,000,000</b>   | <b>48,519,288,200</b>  |               |
| I2050 On 31/12/2050 Spot Bond |        |            | 1.93000   | 130.66603 | 1.93000            | 130.60984          |                   | 5,983,000,000,000.00         | 3,100,000,000        | 45,743,961,800         |               |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>5,983,000,000,000.00</b>  | <b>3,100,000,000</b> | <b>45,743,961,800</b>  |               |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   | <b>5,983,000,000,000.00</b>  | <b>3,100,000,000</b> | <b>45,743,961,800</b>  |               |
| IBC01 On 16/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.70000           |                   | 0.00                         | 0                    | 0                      |               |
| <b>Total IBC01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |               |
| <b>Total For IBC01</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |               |
| IBL11 On 12/03/2015 Spot Bond |        |            | 7.52500   | 101.73523 | 7.52500            | 101.67441          |                   | 0.00                         | 0                    | 1,645,500,000          |               |
| <b>Total IBL11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,645,500,000</b>   |               |
| <b>Total For IBL11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,645,500,000</b>   |               |
| IBL13 On 12/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84926          |                   | 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 | 0.00000            | 100.77999          |                   | 0.00                         | 0                    | 0                      |               |
| <b>Total IBL14 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |               |
| <b>Total For IBL14</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |               |
| IBL21 On 15/03/2016 Spot Bond |        |            | 8.31000   | 101.98079 | 8.31000            | 101.91199          |                   | 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 |        |            | 7.98000   | 106.35566 | 7.98000            | 106.28672          |                   | 0.00                         | 0                    | 0                      |               |
| <b>Total IBL22 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |               |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For IBL22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL28 On 18/08/2016 Spot Bond |        |            | 8.13000   | 101.16969 | 8.13000            | 101.10398          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL32 On 03/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00180          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL33 On 03/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05939          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL34 On 31/01/2017 Spot Bond |        |            | 1.46000   | 101.54362 | 1.46000            | 129.28488          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL36 On 31/01/2022 Spot Bond |        |            | 2.19000   | 104.22329 | 2.19000            | 130.79881          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL37 On 02/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14912          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL38 On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96167          |                   |            |  | 0.00        | 500,000,000          | 500,000,000          |
| <b>Total IBL38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b>   | <b>500,000,000</b>   |
| <b>Total For IBL38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b>   | <b>500,000,000</b>   |
| IBL39 On 02/04/2018 Spot Bond |        |            | 8.10000   | 101.92564 | 8.10000            | 101.85933          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL40 On 15/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60406          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL42 On 15/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71569          |                   |            |  | 0.00        | 4,400,000,000        | 4,400,000,000        |
| <b>Total IBL42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,400,000,000</b> | <b>4,400,000,000</b> |
| <b>Total For IBL42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,400,000,000</b> | <b>4,400,000,000</b> |
| IBL43 On 15/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09307          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL45 On 21/12/2018 Spot Bond |        |            | 8.71000   | 99.69819  | 8.71000            | 99.62854           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total For IBL45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL46 On 15/01/2020 Spot Bond |        |            | 8.73500   | 95.29014  | 8.73500            | 95.22375           |                   |            |  | 0.00        | 0                | 2,000,000        |
| <b>Total IBL46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b> |
| <b>Total For IBL46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b> |
| IBL48 On 19/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44441          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL49 On 02/04/2018 Spot Bond |        |            | 8.18000   | 97.40851  | 8.18000            | 97.34452           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL50 On 02/08/2020 Spot Bond |        |            | 9.20500   | 100.96875 | 9.20500            | 100.87173          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL52 On 31/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06721          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL53 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09827          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL54 On 31/07/2016 Spot Bond |        |            | 7.90000   | 100.07514 | 7.90000            | 100.01195          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL55 On 31/07/2018 Spot Bond |        |            | 8.49000   | 100.08123 | 8.49000            | 100.01341          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL56 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21440          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL57 On 13/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83402          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL58 On 13/02/2017 Spot Bond |        |            | 7.75000   | 102.71262 | 7.75000            | 102.64897          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For IBL58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| IBL59 On 17/02/2019 Spot Bond |        |            | 8.45000   | 103.79562 | 8.45000            | 103.72562          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total IBL59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For IBL59</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 9.59000   | 105.23187 | 9.59000            | 105.15155          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL61 On 31/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.92620           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IBL61 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL61</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL62 On 24/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20262          |                   |            | 0.00        | 300,000,000        | 300,000,000        |
| <b>Total IBL62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b> |
| <b>Total For IBL62</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>300,000,000</b> |
| IBL63 On 29/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12193          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IBL63 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL63</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL64 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14611          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IBL64 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL64</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17014          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IBL65 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL65</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.00544   | 100.00000          | 0.00540            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDCG01 On 22/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32763          |                   |            | 0.00        | 600,000,000        | 150,000,000        |
| <b>Total IDCG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| <b>Total For IDCG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28619          |                   |            | 0.00        | 600,000,000        | 150,000,000        |
| <b>Total IDCG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| <b>Total For IDCG02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 8.81000   | 101.46423 | 8.81000            | 101.39255          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDCP01 On 19/04/2015 Spot Bond |        |            | 5.00000   | 102.22376 | 5.00000            | 102.18239          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IDCP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IDCP01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDCP02 On 19/04/2015 Spot Bond |        |            | 5.00000   | 102.22376 | 5.00000            | 102.18239          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IDCP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IDCP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP03 On 31/01/2017 Spot Bond |        |            | 5.00000   | 100.80845 | 5.00000            | 100.76787          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP04 On 19/10/2017 Spot Bond |        |            | 5.00000   | 102.22376 | 5.00000            | 102.18239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP05 On 14/03/2018 Spot Bond |        |            | 4.00000   | 100.16424 | 4.00000            | 100.13138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW01L On 30/06/2016 Spot Bond |        |            | 100.00000 | 32.96656  | 100.00000          | 32.51802           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW02L On 30/06/2016 Spot Bond |        |            | 100.00000 | 32.83102  | 100.00000          | 32.38432           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW03L On 30/06/2016 Spot Bond |        |            | 100.00000 | 32.83102  | 100.00000          | 32.38432           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFM01 On 31/03/2016 Spot Bond  |        |            | 9.20000   | 104.50156 | 9.20000            | 104.42455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL01 On 29/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93600           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL02 On 29/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93600           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL03 On 17/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91132          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IKH1D On 09/12/2028 Spot Bond  |        |            | 100.00000 | 7.56745   | 100.00000          | 7.51199            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IKH1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IKH1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IM1001 On 10/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75448          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IM1001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| <b>Total For IM1001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IM1002 On 12/01/2015 Spot Bond |        |            | 100.00000 | 82.75722  | 100.00000          | 77.16702           |                   |            | 000,000,000,000,000.00       | 50,000,000,000        | 50,000,000,000        |
| <b>Total IM1002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |
| <b>Total For IM1002</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |
| IN04 On 15/03/2015 Spot Bond   |        |            | 9.06000   | 100.29261 | 9.06000            | 100.22095          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN04 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN04</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN09 On 01/02/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.81206          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN09 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN09</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN191U On 16/05/2017 Spot Bond |        |            | 100.00000 | 9.55736   | 100.00000          | 9.48807            |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN191U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN191U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN253U On 04/07/2015 Spot Bond |        |            | 100.00000 | 65.39902  | 100.00000          | 66.70991           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN253U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN253U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN262U On 15/01/2015 Spot Bond |        |            | 100.00000 | 77.16702  | 100.00000          | 76.68067           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN262U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN262U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN268U On 11/12/2014 Spot Bond |        |            | 100.00000 | 83.33333  | 100.00000          | 82.76644           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN268U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN268U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN441U On 07/10/2014 Spot Bond |        |            | 100.00000 | 99.32917  | 100.00000          | 98.53665           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN441U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN441U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN442U On 14/10/2014 Spot Bond |        |            | 100.00000 | 97.49942  | 100.00000          | 96.73572           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN442U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN442U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN443U On 21/10/2014 Spot Bond |        |            | 100.00000 | 95.75945  | 100.00000          | 95.02283           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN443U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN443U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN445U On 04/11/2014 Spot Bond |        |            | 100.00000 | 96.66667  | 100.00000          | 95.75305           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN445U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For IN445U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| IN446U On 11/11/2014 Spot Bond |        |            | 100.00000 | 92.30113  | 100.00000          | 90.25000           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total IN446U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For IN446U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN448U On 25/11/2014 Spot Bond |        |            | 100.00000 | 83.48795  | 100.00000          | 81.80698           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total IN448U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN448U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN470U On 21/10/2014 Spot Bond |        |            | 100.00000 | 94.31525  | 100.00000          | 93.58974           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total IN470U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN470U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN471U On 28/10/2014 Spot Bond |        |            | 100.00000 | 92.63959  | 100.00000          | 91.93955           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total IN471U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN471U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN472U On 04/11/2014 Spot Bond |        |            | 100.00000 | 91.02244  | 100.00000          | 90.34653           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total IN472U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN472U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA439 On 23/09/2014 Spot Bond |        |            | 6.20000   | 99.89819  | 6.20000            | 99.94907           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total INA439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA439</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA440 On 30/09/2014 Spot Bond |        |            | 6.20000   | 99.98302  | 6.20000            | 99.86429           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total INA440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA440</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA441 On 07/10/2014 Spot Bond |        |            | 6.20000   | 99.86429  | 6.20000            | 99.74585           |                   |            | 248,000,000,000,000.00       | 40,000,000,000        | 20,000,000,000        |               |
| <b>Total INA441 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,000,000,000,000.00</b> | <b>40,000,000,000</b> | <b>20,000,000,000</b> |               |
| <b>Total For INA441</b>        |        |            |           |           |                    |                    |                   |            | <b>18,000,000,000,000.00</b> | <b>40,000,000,000</b> | <b>20,000,000,000</b> |               |
| INA442 On 14/10/2014 Spot Bond |        |            | 6.20000   | 99.74585  | 6.20000            | 99.62769           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total INA442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA442</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA443 On 21/10/2014 Spot Bond |        |            | 6.30000   | 99.62171  | 6.30000            | 99.50195           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total INA443 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA443</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA445 On 04/11/2014 Spot Bond |        |            | 6.30000   | 99.38247  | 6.30000            | 99.26328           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total INA445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA445</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA446 On 11/11/2014 Spot Bond |        |            | 6.30000   | 99.26328  | 6.30000            | 99.14437           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total INA446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA446</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA448 On 25/11/2014 Spot Bond |        |            | 6.40000   | 99.01044  | 6.40000            | 98.89026           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total INA448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For INA448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA450 On 09/12/2014 Spot Bond |        |            | 6.40000   | 98.77038  | 6.40000            | 98.65078           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING114 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90308           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING115 On 31/03/2016 Spot Bond |        |            | 11.18266  | 101.17957 | 11.18266           | 100.61772          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING116 On 31/03/2016 Spot Bond |        |            | 11.18266  | 99.72786  | 11.18266           | 99.73155           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02807          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING135 On 10/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING138 On 22/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02660          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING153 On 03/04/2017 Spot Bond |        |            | 6.50000   | 99.93012  | 6.50000            | 103.12377          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING161 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING196 On 30/06/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.43341           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING204 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING211 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36184          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ING211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING228 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09166          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING232 On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46513          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING235 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07156          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING236 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06994          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING241 On 03/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING242 On 10/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING243 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70472          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING244 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING251 On 12/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26614          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING254 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18795          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING257 On 22/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING263 On 15/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ING263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING270 On 18/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING89 On 31/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.89016           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INGR02 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51866          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INGR02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INGR02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INGR04 On 08/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.72342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INGR04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INGR04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INGR05 On 07/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.27392           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INGR05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INGR05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV01 On 12/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IP271U On 09/10/2014 Spot Bond |        |            | 100.00000 | 97.33333  | 100.00000          | 96.56085           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IP271U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IP271U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF01 On 13/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.67369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF02 On 13/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49180          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF03 On 13/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.51200          |                   |            |  | 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  |        |            | 8.82000   | 104.01203 | 8.82000            | 103.93847          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF07 On 01/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90346           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For IPF07</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPF08 On 01/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90109           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPF08</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPF09 On 01/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.89953           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IPF09 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPF09</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPFC02 On 15/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22060          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IPFC02 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPFC02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond  |        |            | 9.36000   | 103.38783 | 9.36000            | 103.31076          |                   | 2,059,200,000,000.00        |             | 220,000,000        | 2,253,000,000        |
| <b>Total IPL10 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,059,200,000,000.00</b> |             | <b>220,000,000</b> | <b>2,253,000,000</b> |
| <b>Total For IPL10</b>         |        |            |           |           |                    |                    |                   | <b>2,059,200,000,000.00</b> |             | <b>220,000,000</b> | <b>2,253,000,000</b> |
| IPL5 On 28/09/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.17696          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IPL5 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPL5</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPL6 On 28/09/2017 Spot Bond   |        |            | 8.58000   | 103.13973 | 8.58000            | 103.06873          |                   |                             | 0.00        | 0                  | 613,800,000          |
| <b>Total IPL6 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>613,800,000</b>   |
| <b>Total For IPL6</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>613,800,000</b>   |
| IPL7 On 05/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.80265           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IPL7 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPL7</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPL8 On 10/10/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.61557          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IPL8 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPL8</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPL9 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.07406          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IPL9 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPL9</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV012 On 26/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79195          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IV012 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV012</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV013 On 22/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03014          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IV013 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV013</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV014 On 22/06/2015 Spot Bond  |        |            | 8.70500   | 104.09833 | 8.70500            | 104.02565          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total IV014 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For IV014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV015 On 20/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.71850          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV015 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV015</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV016 On 06/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43913          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV017 On 31/01/2022 Spot Bond  |        |            | 3.28000   | 97.01466  | 3.28000            | 124.56268          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV017 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV017</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV019 On 31/03/2028 Spot Bond  |        |            | 3.67000   | 138.03850 | 3.67000            | 137.95961          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV019 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV019</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV022 On 02/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86603           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV022 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV022</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV023 On 11/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75219          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV023 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV023</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV024 On 27/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.65802          |                   |            |  | 0.00        | 2,200,000,000        | 1,100,000,000        |
| <b>Total IV024 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>1,100,000,000</b> |
| <b>Total For IV024</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>1,100,000,000</b> |
| IV025 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.33170          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV025 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV026 On 27/09/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93408           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV026</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV030 On 31/01/2025 Spot Bond  |        |            | 3.75000   | 95.97056  | 3.75000            | 96.75278           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV030 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV030</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV030A On 31/01/2025 Spot Bond |        |            | 3.75000   | 95.89055  | 3.75000            | 103.11300          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV030A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV030A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV031 On 11/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37368          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV031 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IV031</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV032 On 14/08/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.05784          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV032 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV032</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV08 On 30/04/2018 Spot Bond   |        |            | 10.33000  | 115.64288 | 10.33000           | 115.54796          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV09 On 30/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.67833          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV19A On 31/03/2028 Spot Bond  |        |            | 3.77000   | 136.51419 | 3.77000            | 136.43507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV440U On 02/10/2014 Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000          | 98.38275           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV440U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV440U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV442U On 16/10/2014 Spot Bond |        |            | 100.00000 | 96.98896  | 100.00000          | 96.23320           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV442U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV442U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV443U On 23/10/2014 Spot Bond |        |            | 100.00000 | 95.24365  | 100.00000          | 94.51475           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV443U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV443U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV444U On 30/10/2014 Spot Bond |        |            | 100.00000 | 99.20000  | 100.00000          | 96.87500           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV444U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV444U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV445U On 06/11/2014 Spot Bond |        |            | 100.00000 | 95.96055  | 100.00000          | 93.74607           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV445U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV445U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV446U On 13/11/2014 Spot Bond |        |            | 100.00000 | 90.92350  | 100.00000          | 88.93248           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV446U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV446U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA02A On 17/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26183          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA02A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA02A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA03A On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67235          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA03A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVA03A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA441 On 09/10/2014 Spot Bond |        |            | 6.20000   | 99.83043  | 6.20000            | 99.71206           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA442 On 16/10/2014 Spot Bond |        |            | 6.20000   | 99.71206  | 6.20000            | 99.59398           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA449 On 04/12/2014 Spot Bond |        |            | 6.40000   | 98.85598  | 6.40000            | 98.73618           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA450 On 11/12/2014 Spot Bond |        |            | 6.40000   | 98.73618  | 6.40000            | 98.61666           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC002 On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 27/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79352          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC006 On 28/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53777          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC007 On 04/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81210           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC014 On 20/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70810          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC015 On 22/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77836          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC016 On 31/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51639          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC018 On 12/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC019 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52220          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC020 On 12/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC021 On 19/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38164          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC022 On 29/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC023 On 19/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14811          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC024 On 15/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84452          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC025 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC026 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58502          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85770           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC028 On 09/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41068          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC029 On 24/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26364          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC030 On 29/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07387          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC032 On 19/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91865           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91865           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC036 On 16/07/2019 Spot Bond |        |            | 9.05000   | 109.34356 | 9.05000            | 102.71177          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC037 On 16/07/2019 Spot Bond |        |            | 100.00000 | 20.08626  | 100.00000          | 19.86054           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC038 On 16/07/2019 Spot Bond |        |            | 100.00000 | 12.64712  | 100.00000          | 12.48101           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC039 On 17/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31999          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC040 On 24/07/2021 Spot Bond |        |            | 9.23000   | 108.63832 | 9.23000            | 102.20010          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC041 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22623          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC042 On 14/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86575          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC043 On 15/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21598          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF57U On 12/02/2015 Spot Bond |        |            | 100.00000 | 90.68252  | 100.00000          | 90.02698           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVF57U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF57U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG01 On 30/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG02U On 22/01/2015 Spot Bond |        |            | 100.00000 | 95.60729  | 100.00000          | 94.87932           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG03 On 15/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.48930          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG03U On 21/02/2016 Spot Bond |        |            | 100.00000 | 36.01898  | 100.00000          | 35.75784           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG04 On 15/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.95777          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG07U On 14/11/2014 Spot Bond |        |            | 100.00000 | 88.80779  | 100.00000          | 88.16425           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG08U On 28/11/2014 Spot Bond |        |            | 100.00000 | 87.21181  | 100.00000          | 86.60052           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG09U On 29/01/2015 Spot Bond |        |            | 100.00000 | 93.90126  | 100.00000          | 93.19875           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG10U On 29/01/2015 Spot Bond |        |            | 100.00000 | 80.18009  | 100.00000          | 79.68919           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG11U On 04/02/2015 Spot Bond |        |            | 100.00000 | 92.60916  | 100.00000          | 91.92654           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For JDG11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG12L On 18/03/2015 Spot Bond |        |            | 100.00000 | 83.44229  | 100.00000          | 82.88227           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KAP00 On 13/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23834          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total KAP001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KAP001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KAP00 On 13/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24695          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total KAP002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KAP002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KAP00 On 06/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39659          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total KAP003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KAP003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KCF03L On 30/10/2014 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total KCF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KCF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KSB00 On 31/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57404          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total KSB007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KSB007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KSB00 On 01/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40436          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total KSB008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KSB008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| KW01 On 31/10/2027 Spot Bond   |        |            | 8.57000   | 143.89835 | 8.57000            | 143.79995          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| LBK02 On 26/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29007          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total LBK02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For LBK02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| LBK03 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.12803          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total LBK03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For LBK03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| LBK05 On 28/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16911          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| LBK06 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54037          |                   |            |  | 0.00        | 0                | 941,000,000        |
| <b>Total LBK06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>941,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|--------------------|
| <b>Total For LBK06</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>941,000,000</b> |
| LBK07 On 16/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20360          |                   |                           | 0.00              | 0                    | 0                  |
| <b>Total LBK07 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>           |
| <b>Total For LBK07</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>           |
| LEW01 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16488          |                   |                           | 0.00              | 0                    | 0                  |
| <b>Total LEW01 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>           |
| <b>Total For LEW01</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>           |
| LGL02 On 13/08/2017 Spot Bond |        |            | 8.68000   | 98.44432  | 8.68000            | 98.37615           |                   | 607,600,000,000.00        | 70,000,000        | 1,402,900,000        |                    |
| <b>Total LGL02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>607,600,000,000.00</b> | <b>70,000,000</b> | <b>1,402,900,000</b> |                    |
| <b>Total For LGL02</b>        |        |            |           |           |                    |                    |                   | <b>607,600,000,000.00</b> | <b>70,000,000</b> | <b>1,402,900,000</b> |                    |
| LGL03 On 03/04/2018 Spot Bond |        |            | 8.83000   | 73.83285  | 8.83000            | 96.32360           |                   | 0.00                      | 0                 | 0                    |                    |
| <b>Total LGL03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| <b>Total For LGL03</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| LGL04 On 14/08/2020 Spot Bond |        |            | 9.30500   | 100.50336 | 9.30500            | 100.42887          |                   | 0.00                      | 0                 | 1,500,000            |                    |
| <b>Total LGL04 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>1,500,000</b>     |                    |
| <b>Total For LGL04</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>1,500,000</b>     |                    |
| LHL01 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33443          |                   | 0.00                      | 0                 | 0                    |                    |
| <b>Total LHL01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| <b>Total For LHL01</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| LHL02 On 13/12/2015 Spot Bond |        |            | 10.02500  | 103.87430 | 10.02500           | 103.79104          |                   | 0.00                      | 0                 | 1,040,000,000        |                    |
| <b>Total LHL02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>1,040,000,000</b> |                    |
| <b>Total For LHL02</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>1,040,000,000</b> |                    |
| LHL03 On 13/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36390          |                   | 0.00                      | 0                 | 0                    |                    |
| <b>Total LHL03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| <b>Total For LHL03</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| LRFA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73650          |                   | 0.00                      | 0                 | 0                    |                    |
| <b>Total LRFA1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| <b>Total For LRFA1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| LRFB1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78412          |                   | 0.00                      | 0                 | 0                    |                    |
| <b>Total LRFB1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| <b>Total For LRFB1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84101          |                   | 0.00                      | 0                 | 0                    |                    |
| <b>Total LRFC1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| <b>Total For LRFC1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |
| MAQ04 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33756          |                   | 0.00                      | 0                 | 0                    |                    |
| <b>Total MAQ041 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For MAQ041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77427           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 23/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.54492           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ056 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ056</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.94203           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 08/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.72777           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ08 On 11/12/2014 Spot Bond |        |            | 100.00000 | 83.33333  | 100.00000          | 82.76644           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 14/11/2014 Spot Bond |        |            | 100.00000 | 88.80779  | 100.00000          | 88.16425           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42538          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ0A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ12 On 12/12/2014 Spot Bond |        |            | 100.00000 | 83.14351  | 100.00000          | 82.57919           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ28 On 29/10/2014 Spot Bond |        |            | 100.00000 | 92.40506  | 100.00000          | 91.70854           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ28U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ28U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ29 On 13/10/2014 Spot Bond |        |            | 100.00000 | 96.30607  | 100.00000          | 95.54974           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ31 On 25/09/2014 Spot Bond |        |            | 100.00000 | 98.91599  | 100.00000          | 99.72678           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ31U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| <b>Total For MAQ31U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MAQNC On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88907           |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MAQN01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MAQN01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF02 On 07/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54668          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF027 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF027</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF02 On 16/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52119          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF028 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF028</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF02 On 01/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36348          |                   |            | 0.00        | 1,000,000,000        | 250,000,000        |
| <b>Total MBF029 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b> |
| <b>Total For MBF029</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b> |
| MBF03 On 01/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83675          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF030 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF030</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF03 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20051          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF033 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF033</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF03 On 10/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56579          |                   |            | 0.00        | 0                    | 300,000,000        |
| <b>Total MBF035 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>300,000,000</b> |
| <b>Total For MBF035</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>300,000,000</b> |
| MBF03 On 11/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80198          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF036 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF036</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF03 On 11/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85342          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF037 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF037</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF03 On 15/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26017          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF038 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF038</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF03 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29520          |                   |            | 0.00        | 0                    | 570,500,000        |
| <b>Total MBF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>570,500,000</b> |
| <b>Total For MBF039</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>570,500,000</b> |
| MBF04 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88374          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total MBF040 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                  | Contracts Traded      | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|-----------------------|--------------------|
| <b>Total For MBF040</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MBF04 On 07/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92765          |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MBF041 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MBF041</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MBF04: On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94943          |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MBF042 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MBF042</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MBP23 On 13/02/2015 Spot Bond  |        |            | 100.00000 | 90.65809  | 100.00000          | 90.00431           |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MBP23U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MBP23U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MBP24 On 22/03/2016 Spot Bond  |        |            | 100.00000 | 33.33531  | 100.00000          | 33.09099           |                   |                              | 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 | 81.25000  | 100.00000          | 80.70953           |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MBP25U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MBP25U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MBP29 On 23/09/2017 Spot Bond  |        |            | 100.00000 | 17.47768  | 100.00000          | 9.35958            |                   | 000,000,000,000,000.00       | 100,000,000,000        | 50,000,000,000        |                    |
| <b>Total MBP29U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>100,000,000,000</b> | <b>50,000,000,000</b> |                    |
| <b>Total For MBP29U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>100,000,000,000</b> | <b>50,000,000,000</b> |                    |
| MBSA0 On 16/04/2019 Spot Bond  |        |            | 8.63000   | 105.58660 | 8.63000            | 105.51350          |                   |                              | 0.00                   | 0                     | 121,000,000        |
| <b>Total MBSA01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>121,000,000</b> |
| <b>Total For MBSA01</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>121,000,000</b> |
| MBSA0 On 15/04/2019 Spot Bond  |        |            | 8.52000   | 105.48155 | 8.52000            | 105.40944          |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MBSA02 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MBSA02</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MCB3M On 13/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24712          |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MCB3M SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MCB3M</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MCB5M On 13/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23082          |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MCB5M SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MCB5M</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MCB6M On 13/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39076          |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MCB6M SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| <b>Total For MCB6M</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |
| MEFSA On 05/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.79813           |                   |                              | 0.00                   | 0                     | 0                  |
| <b>Total MEFSA1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>              | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For MEFSA1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MEFSA On 05/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79676           |                   |            |  | 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>             |
| MEFSA On 05/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78994           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MEFSA3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MEFSA3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MEFSA On 05/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55099          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MEFSA4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MEFSA4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MEFSA On 05/07/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62547          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MEFSB On 05/10/2016 Spot Bond |        |            | 7.91500   | 101.09758 | 7.91500            | 101.03328          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MEFSB3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MEFSB3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MEFSB On 05/01/2019 Spot Bond |        |            | 8.70000   | 104.39899 | 8.70000            | 104.32654          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MEFSB4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MEFSB4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MEFSB On 05/01/2022 Spot Bond |        |            | 9.48500   | 105.02268 | 9.48500            | 104.94337          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MEFSB5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MEFSB5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MET01 On 15/12/2014 Spot Bond |        |            | 6.47500   | 103.21512 | 6.47500            | 103.16096          |                   |            |  | 0.00        | 0                | 800,000,000          |
| <b>Total MET01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,000</b>   |
| <b>Total For MET01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,000</b>   |
| MFS1A On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01099          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MFS1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MFS1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MFS1A On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01374          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MFS1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MFS1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MFS1B On 20/09/2019 Spot Bond |        |            | 9.50500   | 103.06037 | 9.50500            | 103.09722          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MFS1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MFS1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MGL01 On 15/09/2015 Spot Bond |        |            | 7.67500   | 101.07380 | 7.67500            | 101.01073          |                   |            |  | 0.00        | 0                | 4,970,000,000        |
| <b>Total MGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,970,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| <b>Total For MGL01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,970,000,000</b> |
| MIL01 On 31/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.59422          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MIL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MIL01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MIL02 On 31/05/2017 Spot Bond  |        |            | 8.84000   | 102.75472 | 8.84000            | 102.68189          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MIL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MIL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 17/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.18754          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MMIG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 17/03/2026 Spot Bond  |        |            | 9.36000   | 105.22007 | 9.36000            | 103.61133          |                   |            | 0.00        | 0                | 400,000,000          |
| <b>Total MMIG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For MMIG02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| MMS01 On 10/12/2016 Spot Bond  |        |            | 100.00000 | 14.06189  | 100.00000          | 13.95883           |                   |            | 0.00        | 0                | 0                    |
| <b>Total MMS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MQB01 On 31/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92931          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MQB01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MQB01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MQB02 On 31/05/2017 Spot Bond  |        |            | 8.54000   | 102.65639 | 8.54000            | 102.58605          |                   |            | 0.00        | 0                | 60,000,000           |
| <b>Total MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b>    |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b>    |
| MTN03 On 13/07/2015 Spot Bond  |        |            | 7.62500   | 103.26559 | 7.62500            | 103.20261          |                   |            | 0.00        | 0                | 990,000,000          |
| <b>Total MTN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>990,000,000</b>   |
| <b>Total For MTN03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>990,000,000</b>   |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 8.48000   | 106.14330 | 8.48000            | 106.07146          |                   |            | 0.00        | 0                | 510,000,000          |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>510,000,000</b>   |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>510,000,000</b>   |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 6.80402   | 100.89771          | 6.75430            |                   |            | 0.00        | 0                | 0                    |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.61875 | 6.89327   | 100.61875          | 6.84303            |                   |            | 0.00        | 0                | 0                    |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A30£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A40£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A40£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A50£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86555          |                   |            |  | 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 | 0.00000            | 100.93571          |                   |            |  | 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 | 0.00000            | 101.01727          |                   |            |  | 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>      |
| N4D68l On 14/08/2020 Spot Bond |        |            | 100.00000 | 0.65997   | 100.00000          | 0.65519            |                   |            |  | 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>      |
| N4E68l On 14/08/2020 Spot Bond |        |            | 100.00000 | 0.65997   | 100.00000          | 0.65519            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4E68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4E68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 8.95500   | 99.01043  | 8.95500            | 98.93975           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK10, On 25/07/2016 Spot Bond |        |            | 7.59000   | 100.08819 | 7.59000            | 100.02742          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK10A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| <b>Total For NBK10A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK11/ On 28/11/2020 Spot Bond |        |            | 9.02500   | 102.49580 | 9.02500            | 102.42206          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK11E On 27/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18042          |                   |            | 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 19/03/2021 Spot Bond |        |            | 8.81000   | 103.02077 | 8.81000            | 102.94719          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK12A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK12A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK12I On 20/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75250          |                   |            | 0.00        | 3,000,000,000        | 1,500,000,000        |
| <b>Total NBK12B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For NBK12B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| NBK13/ On 19/03/2024 Spot Bond |        |            | 9.29000   | 102.99544 | 9.29000            | 102.91796          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK13A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK13I On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92491          |                   |            | 0.00        | 0                    | 31,800,000           |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>31,800,000</b>    |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>31,800,000</b>    |
| NBK14/ On 26/06/2021 Spot Bond |        |            | 9.01000   | 103.79076 | 9.01000            | 103.64009          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK14I On 27/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80431          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK14B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK14B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK15I On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98648          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK16I On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41170          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK16B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK16B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK17I On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69410          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total NBK17B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK17B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NBK18I On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06179          |                   |            | 0.00        | 0                    | 1,300,000,000        |
| <b>Total NBK18B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>1,300,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For NBK18B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,300,000,000</b> |
| NBK19I On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99997           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK19B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK19B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01999          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK20B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK20B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK2A On 15/09/2015 Spot Bond  |        |            | 7.22500   | 103.43667 | 7.22500            | 103.37585          |                   | 1,445,000,000,000.00        |             | 200,000,000        | 770,000,000          |
| <b>Total NBK2A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,445,000,000,000.00</b> |             | <b>200,000,000</b> | <b>770,000,000</b>   |
| <b>Total For NBK2A</b>         |        |            |           |           |                    |                    |                   | <b>1,445,000,000,000.00</b> |             | <b>200,000,000</b> | <b>770,000,000</b>   |
| NBK2B On 15/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50590          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK2B SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK2B</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 8.53000   | 111.96259 | 8.53000            | 111.88510          |                   |                             | 0.00        | 0                  | 443,100,000          |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>443,100,000</b>   |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>443,100,000</b>   |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.74500  | 35.74679  | 10.74500           | 35.71682           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| NBK6A On 19/04/2015 Spot Bond  |        |            | 7.42500   | 105.50598 | 7.42500            | 105.44295          |                   |                             | 0.00        | 0                  | 930,000,000          |
| <b>Total NBK6A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>930,000,000</b>   |
| <b>Total For NBK6A</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>930,000,000</b>   |
| NBK6B On 19/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68311          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK6B SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK6B</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.48189          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK7B SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK7B</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| NBK9A On 23/03/2016 Spot Bond  |        |            | 8.01000   | 102.00570 | 8.01000            | 101.93933          |                   | 801,000,000,000.00          |             | 100,000,000        | 500,000,000          |
| <b>Total NBK9A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>801,000,000,000.00</b>   |             | <b>100,000,000</b> | <b>500,000,000</b>   |
| <b>Total For NBK9A</b>         |        |            |           |           |                    |                    |                   | <b>801,000,000,000.00</b>   |             | <b>100,000,000</b> | <b>500,000,000</b>   |
| NBK9B On 23/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.05567          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK9B SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK9B</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |
| NCLN4 On 20/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NCLN46 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>    | <b>0</b>           | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NCLN46</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN4 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19877          |                   |            |  | 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>      |
| NCLN5 On 31/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN54 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN54</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 07/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74212          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN55 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN55</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 15/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56508          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN56 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN56</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 01/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN58 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN58</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 30/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.03560           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN61 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN61</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 02/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49545          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN62 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN62</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 08/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN63 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN63</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 25/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30246          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN64 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN64</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 29/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22636          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN66 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN66</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 27/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.34415           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN69 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN69</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 03/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN73 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NCLN73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91058          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01728          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.44578          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01019          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07613          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07607          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 31/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            | 9.91500   | 104.65975 | 9.91500            | 104.60127          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08691          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            | 9.95000   | 103.41808 | 9.95000            | 103.45516          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08743          |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NCLN8 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07878          |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NCLN88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NCLN88</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NCLN8 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11820          |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NCLN89 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NCLN89</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08828          |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08933          |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED11 On 17/09/2015 Spot Bond |        |            | 8.56500   | 102.13857 | 8.56500            | 102.06760          |                   |            | 2,569,500,000,000.00        |             | 300,000,000        | 2,290,000,000        |
| <b>Total NED11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,569,500,000,000.00</b> |             | <b>300,000,000</b> | <b>2,290,000,000</b> |
| <b>Total For NED11</b>        |        |            |           |           |                    |                    |                   |            | <b>2,569,500,000,000.00</b> |             | <b>300,000,000</b> | <b>2,290,000,000</b> |
| NED13 On 25/07/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49111          |                   |            |                             | 0.00        | 200,000,000        | 100,000,000          |
| <b>Total NED13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For NED13</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| NED14 On 29/11/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.42123          |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED15 On 08/04/2024 Spot Bond |        |            | 9.91000   | 105.10077 | 9.91000            | 108.33234          |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NED15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED15</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED16 On 08/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.21701          |                   |            |                             | 0.00        | 400,000,000        | 400,000,000          |
| <b>Total NED16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>400,000,000</b> | <b>400,000,000</b>   |
| <b>Total For NED16</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>400,000,000</b> | <b>400,000,000</b>   |
| NED9 On 06/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.83031           |                   |            |                             | 0.00        | 0                  | 0                    |
| <b>Total NED9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED9</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NEDH1 On 20/11/2018 Spot Bond |        |            | 11.93000  | 115.32189 | 11.93000           | 115.21300          |                   |            |                             | 0.00        | 0                  | 1,633,200,000        |
| <b>Total NEDH1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>1,633,200,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For NEDH1A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,633,200,000</b> |
| NEDH1 On 20/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 109.61907          |                   |            | 0.00        | 800,000,000        | 400,000,000          |
| <b>Total NEDH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b>   |
| <b>Total For NEDH1B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b>   |
| NHM00 On 04/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02654          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NHM001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NHM001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NILB10 On 08/12/2016 Spot Bond |        |            | 2.26000   | 167.88537 | 2.26000            | 167.80853          |                   |            | 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>             |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.55500   | 105.26450 | 8.55500            | 105.19264          |                   |            | 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>             |
| NPL08 On 10/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29963          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NPL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NPL08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NQ1A1 On 22/05/2020 Spot Bond  |        |            | 9.18500   | 106.53001 | 9.18500            | 106.45118          |                   |            | 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>             |
| NQ1A1 On 22/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.70736          |                   |            | 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>             |
| NQ1A1 On 22/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83977          |                   |            | 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>             |
| NQ1A1 On 22/05/2048 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66945          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NQ1A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NQ1A16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69319          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NQ1A17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NQ1A17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NQ1A1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67897          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NQ1A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NQ1A18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NQ1B1 On 22/05/2020 Spot Bond  |        |            | 9.38500   | 106.52158 | 9.38500            | 107.77581          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NQ1B10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NQ1B10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1: On 22/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69325          |                   |            |  | 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>             |
| NQ1B1: On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70741          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1: On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69793          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2020 Spot Bond  |        |            | 9.58500   | 106.51335 | 9.58500            | 106.43113          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72644          |                   |            |  | 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>             |
| NQ1C1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71688          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72163          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89646          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83889          |                   |            |  | 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>             |
| NQF1D On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73583          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA01: On 30/11/2018 Spot Bond |        |            | 8.39000   | 117.36969 | 8.39000            | 117.29064          |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| NRA02: On 31/10/2022 Spot Bond |        |            | 9.13000   | 122.61224 | 9.13000            | 122.52302          |                   |            |  | 0.00        | 0                | 6,500,000,000        |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000,000</b> |
| NRA02: On 31/05/2023 Spot Bond |        |            | 2.15500   | 172.58456 | 2.15500            | 172.50706          |                   |            |  | 0.00        | 0                | 8,400,000,000        |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,400,000,000</b> |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,400,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 9.68000   | 123.61115 | 9.68000            | 123.51540          |                   |            |  | 0.00        | 0                | 5,920,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,920,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,920,000,000</b> |
| NTC12 On 25/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.00230          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC13 On 31/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12934          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC15 On 26/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74047          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04752          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC17 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38575          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.62428          |                   |            |  | 0.00        | 0                | 200,000,000          |
| <b>Total NTC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| <b>Total For NTC18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| NYT10 On 28/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69727          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NYT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NYT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NYT10 On 28/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86171          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NYT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NYT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NYT13 On 28/05/2020 Spot Bond  |        |            | 100.00000 | 16.88714  | 100.00000          | 16.76470           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NYT13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NYT13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OCT1A On 18/10/2015 Spot Bond  |        |            | 100.00000 | 43.91448  | 100.00000          | 43.59610           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OCT1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For OCT1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML01 On 27/10/2015 Spot Bond |        |            | 7.47500   | 105.23537 | 7.47500            | 105.17208          |                   |            |  | 0.00        | 0                    | 4,201,200,000        |
| <b>Total OML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>4,201,200,000</b> |
| <b>Total For OML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>4,201,200,000</b> |
| OTCA2 On 31/07/2016 Spot Bond |        |            | 100.00000 | 24.25672  | 100.00000          | 24.08086           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total OTCA2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OTCA2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PBET0 On 13/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.70000           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PBET01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PBET01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PCF03 On 06/04/2015 Spot Bond |        |            | 100.00000 | 65.95936  | 100.00000          | 65.48115           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PCF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PCF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PMM10 On 14/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89775          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PMM10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PMM11 On 23/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20215          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PMM11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PMM12 On 02/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46862          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PMM12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PMM13 On 06/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34944          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PMM13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PMM14 On 04/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90580          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PMM14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PPC00 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14112          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PPC001 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PPC001</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PPC00 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45456          |                   |            |  | 0.00        | 1,200,000,000        | 600,000,000          |
| <b>Total PPC002 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |
| <b>Total For PPC002</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>600,000,000</b>   |
| PPC00 On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73782          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total PPC003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value                  | Contracts Traded       | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|---------------|
| <b>Total For PPC003</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PPC00- On 30/06/2021 Spot Bond |        |            | 9.46000   | 104.23288 | 9.46000            | 104.06690          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PPC004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PPC004</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14202          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A1</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17466          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A2</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18935          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A3</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1B On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22199          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1B1</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1C On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36226          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1C1</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1D On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39487          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1D1</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PTH01 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24574          |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total PTH01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PTH01</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| R010P On 21/12/2025 Spot Bond  |        |            | 7.99000   | 41.49635  | 7.99000            | 41.46971           |                   |            |                               | 0.00                   | 0                      | 0             |
| <b>Total R010P SPOT</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For R010P</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| R158 On 15/09/2015 Spot Bond   |        |            | 6.52500   | 106.91308 | 6.52500            | 106.85621          |                   |            | 578,026,442,825,000.00        | 241,843,133,000        | 656,045,493,100        |               |
| <b>Total R158 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>78,026,442,825,000.00</b>  | <b>241,843,133,000</b> | <b>656,045,493,100</b> |               |
| <b>Total For R158</b>          |        |            |           |           |                    |                    |                   |            | <b>78,026,442,825,000.00</b>  | <b>241,843,133,000</b> | <b>656,045,493,100</b> |               |
| R158P On 15/09/2015 Spot Bond  |        |            | 6.71000   | 93.85243  | 6.71000            | 93.80111           |                   |            | 0.00                          | 0                      | 0                      |               |
| <b>Total R158P SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |               |
| <b>Total For R158P</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |               |
| R159 On 15/09/2016 Spot Bond   |        |            | 6.81000   | 112.60547 | 6.81000            | 112.54299          |                   |            | 838,683,549,222,000.00        | 123,154,706,200        | 445,557,803,100        |               |
| <b>Total R159 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>838,683,549,222,000.00</b> | <b>123,154,706,200</b> | <b>445,557,803,100</b> |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R159</b>         |        |            |           |           |                    |                    |                   |            | <b>18,683,549,222,000.00</b> | <b>123,154,706,200</b> | <b>445,557,803,100</b> |
| R159P On 15/09/2016 Spot Bond |        |            | 6.64000   | 87.97505  | 6.64000            | 87.92744           |                   |            | 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>               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.16000   | 120.73395 | 8.17000            | 120.56908          |                   |            | 701,458,981,984,000.00       | 1,066,355,267,400      | 1,569,323,150,400      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,458,981,984,000.00</b>  | <b>066,355,267,400</b> | <b>569,323,150,400</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>1,458,981,984,000.00</b>  | <b>066,355,267,400</b> | <b>569,323,150,400</b> |
| R187P On 21/12/2026 Spot Bond |        |            | 7.91000   | 38.73206  | 7.91000            | 38.70744           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R187P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R187P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R188P On 21/12/2027 Spot Bond |        |            | 7.83000   | 36.20773  | 7.83000            | 36.18494           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R188P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R188P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.75000   | 285.00267 | 1.75000            | 284.88401          |                   |            | 875,000,000,000.00           | 500,000,000            | 26,829,181,400         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>875,000,000,000.00</b>    | <b>500,000,000</b>     | <b>26,829,181,400</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>875,000,000,000.00</b>    | <b>500,000,000</b>     | <b>26,829,181,400</b>  |
| R201 On 21/12/2014 Spot Bond  |        |            | 5.95000   | 102.98164 | 5.96000            | 102.92958          |                   |            | 4,760,000,000,000.00         | 800,000,000            | 67,210,000,000         |
| <b>Total R201 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>4,760,000,000,000.00</b>  | <b>800,000,000</b>     | <b>67,210,000,000</b>  |
| <b>Total For R201</b>         |        |            |           |           |                    |                    |                   |            | <b>4,760,000,000,000.00</b>  | <b>800,000,000</b>     | <b>67,210,000,000</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 1.82000   | 230.40469 | 1.81000            | 230.64349          |                   |            | 23,806,025,516,000.00        | 13,080,233,800         | 151,416,735,300        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,806,025,516,000.00</b> | <b>13,080,233,800</b>  | <b>151,416,735,300</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>13,806,025,516,000.00</b> | <b>13,080,233,800</b>  | <b>151,416,735,300</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.89000   | 99.76129  | 7.89000            | 99.69733           |                   |            | 181,123,895,776,000.00       | 276,441,558,400        | 501,533,453,700        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,123,895,776,000.00</b>  | <b>276,441,558,400</b> | <b>501,533,453,700</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>1,123,895,776,000.00</b>  | <b>276,441,558,400</b> | <b>501,533,453,700</b> |
| R203 On 15/09/2017 Spot Bond  |        |            | 6.98000   | 103.65943 | 6.98000            | 103.60051          |                   |            | 841,109,852,204,000.00       | 263,769,319,800        | 571,750,859,900        |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,109,852,204,000.00</b>  | <b>263,769,319,800</b> | <b>571,750,859,900</b> |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>1,109,852,204,000.00</b>  | <b>263,769,319,800</b> | <b>571,750,859,900</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.56000   | 96.55283  | 8.56000            | 96.48688           |                   |            | 368,486,298,688,000.00       | 43,047,464,800         | 387,164,129,300        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,486,298,688,000.00</b>  | <b>43,047,464,800</b>  | <b>387,164,129,300</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>1,486,298,688,000.00</b>  | <b>43,047,464,800</b>  | <b>387,164,129,300</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 8.68000   | 96.12849  | 8.68000            | 96.07670           |                   |            | 799,320,600,000,000.00       | 207,295,000,000        | 261,848,000,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,932,600,000,000.00</b>  | <b>207,295,000,000</b> | <b>261,848,000,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>1,932,600,000,000.00</b>  | <b>207,295,000,000</b> | <b>261,848,000,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 8.77500   | 98.69220  | 8.77500            | 98.62314           |                   |            | 988,330,114,160,000.00       | 226,590,326,400        | 304,212,732,700        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,330,114,160,000.00</b>  | <b>226,590,326,400</b> | <b>304,212,732,700</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>38,330,114,160,000.00</b> | <b>226,590,326,400</b> | <b>304,212,732,700</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.28000   | 104.74780 | 7.28000            | 104.68643          |                   |            | 303,471,384,488,000.00       | 179,048,267,100        | 493,062,233,800        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,471,384,488,000.00</b> | <b>179,048,267,100</b> | <b>493,062,233,800</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>13,471,384,488,000.00</b> | <b>179,048,267,100</b> | <b>493,062,233,800</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 8.84000   | 100.46827 | 8.84000            | 100.39745          |                   |            | 153,888,100,000,000.00       | 243,652,500,000        | 188,300,000,000        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,888,100,000,000.00</b> | <b>243,652,500,000</b> | <b>188,300,000,000</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>13,888,100,000,000.00</b> | <b>243,652,500,000</b> | <b>188,300,000,000</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 8.83000   | 99.83278  | 8.83000            | 99.76132           |                   |            | 283,759,174,700,000.00       | 145,386,090,000        | 377,049,288,100        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,759,174,700,000.00</b> | <b>145,386,090,000</b> | <b>377,049,288,100</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>13,759,174,700,000.00</b> | <b>145,386,090,000</b> | <b>377,049,288,100</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.50000   | 100.40522 | 7.50500            | 100.32356          |                   |            | 810,318,697,500,000.00       | 108,042,493,000        | 494,017,546,500        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,318,697,500,000.00</b> | <b>108,042,493,000</b> | <b>494,017,546,500</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>10,318,697,500,000.00</b> | <b>108,042,493,000</b> | <b>494,017,546,500</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.65500   | 95.41316  | 7.66000            | 95.32988           |                   |            | 165,259,855,756,000.00       | 936,023,495,200        | 767,687,823,000        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,259,855,756,000.00</b> | <b>936,023,495,200</b> | <b>767,687,823,000</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>15,259,855,756,000.00</b> | <b>936,023,495,200</b> | <b>767,687,823,000</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 8.71000   | 76.25580  | 8.69500            | 76.32046           |                   |            | 490,289,607,468,000.00       | 285,911,550,800        | 630,814,171,800        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,289,607,468,000.00</b> | <b>285,911,550,800</b> | <b>630,814,171,800</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>10,289,607,468,000.00</b> | <b>285,911,550,800</b> | <b>630,814,171,800</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 1.75000   | 171.49818 | 1.77000            | 171.03306          |                   |            | 6,125,000,000,000.00         | 3,500,000,000          | 24,832,168,400         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,125,000,000,000.00</b>  | <b>3,500,000,000</b>   | <b>24,832,168,400</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>6,125,000,000,000.00</b>  | <b>3,500,000,000</b>   | <b>24,832,168,400</b>  |
| R211 On 31/01/2017 Spot Bond  |        |            | 0.76000   | 131.40219 | 0.76000            | 131.35812          |                   |            | 152,000,000,000.00           | 200,000,000            | 81,904,491,600         |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>152,000,000,000.00</b>    | <b>200,000,000</b>     | <b>81,904,491,600</b>  |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>152,000,000,000.00</b>    | <b>200,000,000</b>     | <b>81,904,491,600</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.62000   | 135.89409 | 1.62000            | 135.83905          |                   |            | 12,474,000,000,000.00        | 7,700,000,000          | 54,175,286,100         |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,474,000,000,000.00</b> | <b>7,700,000,000</b>   | <b>54,175,286,100</b>  |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>12,474,000,000,000.00</b> | <b>7,700,000,000</b>   | <b>54,175,286,100</b>  |
| R213 On 28/02/2031 Spot Bond  |        |            | 8.57500   | 86.81062  | 8.56500            | 86.82882           |                   |            | 547,316,189,702,500.00       | 180,445,036,700        | 410,991,482,600        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,316,189,702,500.00</b> | <b>180,445,036,700</b> | <b>410,991,482,600</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>17,316,189,702,500.00</b> | <b>180,445,036,700</b> | <b>410,991,482,600</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 8.78000   | 77.22557  | 8.78000            | 77.17059           |                   |            | 668,554,150,088,000.00       | 76,145,119,600         | 686,396,950,200        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,554,150,088,000.00</b> | <b>76,145,119,600</b>  | <b>686,396,950,200</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>18,554,150,088,000.00</b> | <b>76,145,119,600</b>  | <b>686,396,950,200</b> |
| R227C On 15/03/2015 Spot Bond |        |            | 6.87000   | 96.95253  | 6.87000            | 96.89948           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R227C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R227C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R228C On 15/09/2015 Spot Bond |        |            | 6.71000   | 93.85243  | 6.71000            | 93.80111           |                   |            |  | 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 |        |            | 6.63000   | 90.90868  | 6.63000            | 90.85956           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R229C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R229C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R230C On 15/09/2016 Spot Bond |        |            | 6.64000   | 87.97505  | 6.64000            | 87.92744           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R230C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R230C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R326C On 21/12/2014 Spot Bond |        |            | 5.96500   | 98.66173  | 5.96500            | 98.61403           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R326C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R326C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R327C On 21/06/2015 Spot Bond |        |            | 6.78000   | 95.26968  | 6.78000            | 95.21762           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R327C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R327C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R328C On 21/12/2015 Spot Bond |        |            | 6.65000   | 92.28822  | 6.65000            | 92.23875           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R328C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R328C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R329C On 21/06/2016 Spot Bond |        |            | 6.63000   | 89.34825  | 6.63000            | 89.30049           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R329C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R329C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R330C On 21/12/2016 Spot Bond |        |            | 6.69000   | 86.36964  | 6.69000            | 86.32306           |                   |            |  | 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 |        |            | 6.95500   | 82.99214  | 6.95500            | 82.94564           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R331C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R331C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R332C On 21/12/2017 Spot Bond |        |            | 7.00500   | 80.07814  | 7.00500            | 80.03296           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R332C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R332C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R333C On 21/06/2018 Spot Bond |        |            | 7.28500   | 76.59274  | 7.28500            | 76.54783           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R333C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R333C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R334C On 21/12/2018 Spot Bond |        |            | 7.26500   | 73.96120  | 7.26500            | 73.91795           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R334C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R334C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R335C On 21/06/2019 Spot Bond |        |            | 7.24500   | 71.43387  | 7.24500            | 71.39221           |                   |            |  | 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 |        |            | 7.23500   | 68.97142  | 7.23500            | 68.93125           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R336C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R336C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R337C On 21/06/2020 Spot Bond |        |            | 7.46500   | 65.72317  | 7.46500            | 65.68370           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R337C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R337C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R338C On 21/12/2020 Spot Bond |        |            | 7.44500   | 63.43443  | 7.44500            | 63.39644           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R338C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R338C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R339C On 21/06/2021 Spot Bond |        |            | 7.58000   | 60.62489  | 7.58000            | 60.58793           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R339C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R339C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R340C On 21/12/2021 Spot Bond |        |            | 7.55000   | 58.53326  | 7.55000            | 58.49771           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R340C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R340C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R341C On 21/06/2022 Spot Bond |        |            | 7.52000   | 56.53015  | 7.52000            | 56.49595           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R341C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R341C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R342C On 21/12/2022 Spot Bond |        |            | 7.49000   | 54.61139  | 7.49000            | 54.57849           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R342C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R342C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R343C On 21/06/2023 Spot Bond |        |            | 7.45000   | 52.81746  | 7.45000            | 52.78580           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R343C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R343C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R344C On 21/12/2023 Spot Bond |        |            | 7.41000   | 51.10219  | 7.41000            | 51.07172           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R344C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R344C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R345C On 21/06/2024 Spot Bond |        |            | 8.11000   | 46.15027  | 8.11000            | 46.12021           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R345C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R345C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R346C On 21/12/2024 Spot Bond |        |            | 8.07000   | 44.52652  | 8.07000            | 44.49766           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R346C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R346C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R347C On 21/06/2025 Spot Bond |        |            | 8.03000   | 42.97646  | 8.03000            | 42.94874           |                   |            |  | 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 |        |            | 7.99000   | 41.49635  | 7.99000            | 41.46971           |                   |            |  | 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 |        |            | 7.95000   | 40.08266  | 7.95000            | 40.05705           |                   |            |  | 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 |        |            | 7.91000   | 38.73206  | 7.91000            | 38.70744           |                   |            |  | 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 |        |            | 7.87000   | 37.44140  | 7.87000            | 37.41772           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R351C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R351C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R352C On 21/12/2027 Spot Bond |        |            | 7.83000   | 36.20773  | 7.83000            | 36.18494           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R352C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R352C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 15/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 25/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77043          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 12/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90594          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 17/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72630          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB1 On 30/04/2017 Spot Bond |        |            | 100.00000 | 17.44234  | 100.00000          | 17.31589           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB2 On 24/07/2017 Spot Bond |        |            | 100.00000 | 10.10568  | 100.00000          | 10.03242           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For RCSB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RCSB3 On 17/03/2017 Spot Bond |        |            | 100.00000 | 22.04794  | 100.00000          | 21.88634           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RCSB3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RCSB3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDFB0 On 30/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26883          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RDFB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RDFB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDFB0 On 11/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31921          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RDFB02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RDFB02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDFB0 On 22/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71343          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RDFB03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RDFB03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RDFC1 On 24/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01708          |                   |            |  | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total RDFC13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For RDFC13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| RDFC1 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67796          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RDFC15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RDFC15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RES06 On 18/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43386          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RES06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RES06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RES12 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14651          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RES12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RES12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RES15 On 12/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21746          |                   |            |  | 0.00        | 900,000,000          | 900,000,000          |
| <b>Total RES15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>900,000,000</b>   | <b>900,000,000</b>   |
| <b>Total For RES15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>900,000,000</b>   | <b>900,000,000</b>   |
| RES18 On 05/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08049          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RES18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RES18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RES24 On 09/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35731          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RES24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RES24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RES25 On 03/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50930          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RES25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RES25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES27 On 21/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36190          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES29 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.59939          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES30 On 07/03/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP004 On 25/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11133          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP005 On 31/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 81.50000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP005 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP005</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP006 On 30/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 82.21821           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP006 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP006</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP007 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 84.51880           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP008 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 89.10055           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP008 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP008</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP013 On 27/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91372           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP014 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 80.27844           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP016 On 10/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 89.55662           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RP016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP018 On 12/02/2020 Spot Bond  |        |            | 12.35000  | 103.95734 | 12.35000           | 103.85584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP018 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP018</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP020 On 12/02/2020 Spot Bond  |        |            | 100.00000 | 14.70853  | 100.00000          | 14.60189           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP020 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP020</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP024 On 13/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.61852          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP024 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP024</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP025 On 21/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49883          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP025 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP026 On 13/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP026</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG02 On 25/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG03 On 23/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.06556          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP01U On 31/08/2018 Spot Bond |        |            | 100.00000 | 3.77775   | 100.00000          | 3.75006            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP04U On 07/10/2016 Spot Bond |        |            | 100.00000 | 16.45481  | 100.00000          | 16.33551           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP07U On 31/01/2016 Spot Bond |        |            | 100.00000 | 37.90113  | 100.00000          | 37.62634           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP08U On 30/04/2020 Spot Bond |        |            | 100.00000 | 13.79542  | 100.00000          | 13.69540           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP09U On 21/11/2016 Spot Bond |        |            | 100.00000 | 24.21496  | 100.00000          | 24.03940           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For RPP09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RPS00 On 16/11/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 105.80898          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RPS001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RPS001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RPS00: On 30/04/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 79.32836           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RPS002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RPS002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RW21 On 21/04/2021 Spot Bond   |        |            | 8.96000   | 109.30343 | 8.96000            | 109.22492          |                   |            |  | 0.00        | 0                    | 1,783,400,000        |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,783,400,000</b> |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,783,400,000</b> |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.14000   | 105.12745 | 9.14000            | 105.05047          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| RW28 On 10/12/2028 Spot Bond   |        |            | 9.71500   | 89.34169  | 9.71500            | 107.03141          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBC2 On 28/04/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 96.78672           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBC2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBC2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBK12 On 24/11/2016 Spot Bond  |        |            | 8.01000   | 109.19652 | 8.01000            | 109.12663          |                   |            |  | 0.00        | 0                    | 2,150,000,000        |
| <b>Total SBK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,150,000,000</b> |
| <b>Total For SBK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,150,000,000</b> |
| SBK13 On 24/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72736          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBK13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBK14 On 01/12/2017 Spot Bond  |        |            | 9.03000   | 104.84779 | 9.03000            | 104.77191          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBK15 On 23/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.45822          |                   |            |  | 0.00        | 100,000,000          | 100,000,000          |
| <b>Total SBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b>   | <b>100,000,000</b>   |
| <b>Total For SBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b>   | <b>100,000,000</b>   |
| SBK16 On 15/03/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58605          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBK17 On 30/07/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.28382          |                   |            |  | 0.00        | 3,000,000,000        | 2,800,000,000        |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>2,800,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|----------------------|
| <b>Total For SBK17</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>3,000,000,000</b> | <b>2,800,000,000</b> |
| SBK18 On 24/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44630          |                   |                           | 0.00              | 0                    | 0                    |
| <b>Total SBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK18</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| SBK19 On 24/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42044          |                   |                           | 0.00              | 0                    | 0                    |
| <b>Total SBK19 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK19</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| SBK7 On 24/05/2015 Spot Bond  |        |            | 7.17500   | 104.86899 | 7.17500            | 104.80874          |                   |                           | 0.00              | 0                    | 1,070,000,000        |
| <b>Total SBK7 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>1,070,000,000</b> |
| <b>Total For SBK7</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>1,070,000,000</b> |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 8.78000   | 102.81002 | 8.78000            | 102.73763          |                   |                           | 0.00              | 0                    | 2,360,000,000        |
| <b>Total SBK9 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>2,360,000,000</b> |
| <b>Total For SBK9</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>2,360,000,000</b> |
| SBN27 On 15/09/2015 Spot Bond |        |            | 7.98500   | 105.52051 | 7.98500            | 105.45206          |                   |                           | 0.00              | 0                    | 0                    |
| <b>Total SBN27 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| <b>Total For SBN27</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| SBN29 On 15/09/2015 Spot Bond |        |            | 7.96000   | 105.54411 | 7.96000            | 105.47586          |                   |                           | 0.00              | 0                    | 0                    |
| <b>Total SBN29 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| <b>Total For SBN29</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| SBN31 On 15/09/2015 Spot Bond |        |            | 7.77500   | 105.71907 | 7.77500            | 105.65226          |                   |                           | 0.00              | 0                    | 0                    |
| <b>Total SBN31 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| <b>Total For SBN31</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>             | <b>0</b>             |
| SBN33 On 15/09/2017 Spot Bond |        |            | 8.38000   | 99.97827  | 8.38000            | 99.91027           |                   | 718,166,000,000.00        | 85,700,000        | 85,700,000           |                      |
| <b>Total SBN33 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>718,166,000,000.00</b> | <b>85,700,000</b> | <b>85,700,000</b>    |                      |
| <b>Total For SBN33</b>        |        |            |           |           |                    |                    |                   | <b>718,166,000,000.00</b> | <b>85,700,000</b> | <b>85,700,000</b>    |                      |
| SBN34 On 15/09/2015 Spot Bond |        |            | 7.92000   | 105.58190 | 7.92000            | 105.51396          |                   | 0.00                      | 0                 | 0                    |                      |
| <b>Total SBN34 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                      |
| <b>Total For SBN34</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                      |
| SBN35 On 15/09/2015 Spot Bond |        |            | 8.17000   | 105.34606 | 8.17000            | 105.27618          |                   | 0.00                      | 0                 | 0                    |                      |
| <b>Total SBN35 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                      |
| <b>Total For SBN35</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                      |
| SBN45 On 15/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22629          |                   | 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>             |                      |
| SBN50 On 23/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 0.00                      | 0                 | 0                    |                      |
| <b>Total SBN50 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For SBN50</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBN51 On 03/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85691           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBN51 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBN51</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS13 On 22/09/2017 Spot Bond |        |            | 8.03000   | 102.43504 | 8.03000            | 102.36823          |                   |                             | 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>             |
| SBS15 On 26/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84232          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS15 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS15</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS16 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01614          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS16 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS16</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS18 On 23/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.99082          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS19 On 23/06/2021 Spot Bond |        |            | 8.81000   | 109.54594 | 8.81000            | 109.46855          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS20 On 15/05/2026 Spot Bond |        |            | 9.97000   | 104.26164 | 9.97000            | 104.17898          |                   |                             | 0.00        | 0                  | 500,000,000          |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b>   |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>500,000,000</b>   |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94678          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS22 On 24/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01264          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS22 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS22</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS23 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89553          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS23 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS23</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS24 On 24/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.08020          |                   |                             | 0.00        | 0                  | 2,100,000,000        |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>2,100,000,000</b> |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>2,100,000,000</b> |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.38000   | 104.92206 | 8.38000            | 104.85186          |                   | 7,542,000,000,000.00        |             | 900,000,000        | 1,468,700,000        |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>7,542,000,000,000.00</b> |             | <b>900,000,000</b> | <b>1,468,700,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                       | Contracts Traded     | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-----------------------------|----------------------|-----------------------|
| <b>Total For SBS25</b>         |        |            |           |           |                    |                    |                   |                             | <b>7,542,000,000,000.00</b> | <b>900,000,000</b>   | <b>1,468,700,000</b>  |
| SBS26l On 28/02/2017 Spot Bond |        |            | 100.00000 | 14.13085  | 100.00000          | 14.03774           |                   |                             | 0.00                        | 0                    | 0                     |
| <b>Total SBS26U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS26U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBS27 On 20/02/2024 Spot Bond  |        |            | 9.43000   | 105.38004 | 9.43000            | 105.30091          |                   |                             | 0.00                        | 0                    | 2,500,000,000         |
| <b>Total SBS27 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>2,500,000,000</b>  |
| <b>Total For SBS27</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>2,500,000,000</b>  |
| SBS28 On 23/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38284          |                   |                             | 0.00                        | 0                    | 0                     |
| <b>Total SBS28 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS28</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBS29 On 12/06/2019 Spot Bond  |        |            | 8.94000   | 101.62220 | 8.94000            | 101.54937          |                   |                             | 0.00                        | 0                    | 0                     |
| <b>Total SBS29 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS29</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 8.87000   | 98.00423  | 8.87000            | 97.93491           |                   |                             | 0.00                        | 0                    | 0                     |
| <b>Total SBS3 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS3</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBS30 On 12/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.27711          |                   |                             | 0.00                        | 400,000,000          | 400,000,000           |
| <b>Total SBS30 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>400,000,000</b>   | <b>400,000,000</b>    |
| <b>Total For SBS30</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>400,000,000</b>   | <b>400,000,000</b>    |
| SBS31 On 27/06/2027 Spot Bond  |        |            | 9.82000   | 130.36691 | 9.82000            | 102.55426          |                   |                             | 0.00                        | 0                    | 0                     |
| <b>Total SBS31 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS31</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBS32 On 19/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13872          |                   |                             | 0.00                        | 0                    | 0                     |
| <b>Total SBS32 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS32</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBS33 On 19/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.14249          |                   |                             | 0.00                        | 0                    | 0                     |
| <b>Total SBS33 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBS33</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBS34 On 19/09/2024 Spot Bond  |        |            | 9.97000   | 106.40701 | 9.97000            | 101.00092          |                   |                             | 0.00                        | 0                    | 1,500,000,000         |
| <b>Total SBS34 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>1,500,000,000</b>  |
| <b>Total For SBS34</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>1,500,000,000</b>  |
| SBS4 On 16/11/2021 Spot Bond   |        |            | 9.36000   | 99.26883  | 9.36000            | 99.19483           |                   |                             | 0.00                        | 0                    | 90,000,000            |
| <b>Total SBS4 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>90,000,000</b>     |
| <b>Total For SBS4</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>                 | <b>0</b>             | <b>90,000,000</b>     |
| SBS9 On 07/07/2016 Spot Bond   |        |            | 7.87500   | 108.33678 | 7.87500            | 108.26859          |                   | 8,666,437,500,000.00        |                             | 1,100,500,000        | 10,076,148,000        |
| <b>Total SBS9 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>8,666,437,500,000.00</b> |                             | <b>1,100,500,000</b> | <b>10,076,148,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                       | Contracts Traded     | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|----------------------|-----------------------|
| <b>Total For SBS9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>8,666,437,500,000.00</b> | <b>1,100,500,000</b> | <b>10,076,148,000</b> |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.28000   | 128.26701 | 2.28000            | 273.88581          |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 1.40500   | 102.91540 | 1.40500            | 129.44631          |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SBSI12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SBSI12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SCM10 On 15/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.19000          |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SCM107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SCM107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SF2A1L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SF2A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SF2A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SF2A2L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SF2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SF2A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SF2BU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SF2BU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SF2BU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SF2CU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SF2CU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SF2CU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SF2DU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SF2DU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SF2DU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SGI002 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46397          |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SGI002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SGI002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SHF01 On 15/12/2016 Spot Bond  |        |            | 100.00000 | 13.89054  | 100.00000          | 13.78873           |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SHF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SHF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           | 163.10472 | 0.00000            | 82.63494           |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| SHI05 On 31/01/2017 Spot Bond  |        |            | 2.03000   | 113.82335 | 2.03000            | 127.62645          |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total SHI05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For SHI05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHPCB On 03/04/2017 Spot Bond  |        |            | 6.50000   | 99.93012  | 6.50000            | 103.12377          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHPCBU SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHPCBU</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS01 On 15/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56077          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS03 On 29/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.94006           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS04 On 29/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84027          |                   |            | 0.00        | 0                | 970,000,000        |
| <b>Total SHS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>970,000,000</b> |
| <b>Total For SHS04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>970,000,000</b> |
| SHS05 On 29/06/2017 Spot Bond  |        |            | 9.01000   | 101.55456 | 9.01000            | 101.48123          |                   |            | 0.00        | 0                | 260,000,000        |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>260,000,000</b> |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>260,000,000</b> |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15247          |                   |            | 0.00        | 8,000,000        | 2,000,000          |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>8,000,000</b> | <b>2,000,000</b>   |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>8,000,000</b> | <b>2,000,000</b>   |
| SHS07 On 10/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87163          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS08 On 21/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.08322          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS09 On 21/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00931          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS11U On 19/11/2016 Spot Bond |        |            | 100.00000 | 14.82511  | 100.00000          | 14.71763           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS11U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS12 On 12/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29782          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS13U On 21/05/2015 Spot Bond |        |            | 100.00000 | 60.16031  | 100.00000          | 59.59858           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SHS13U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| <b>Total For SHS13U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS14 On 17/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19080          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS16I On 29/06/2016 Spot Bond |        |            | 100.00000 | 20.97152  | 100.00000          | 26.02435           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SHS16U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS16U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS17I On 30/09/2016 Spot Bond |        |            | 100.00000 | 26.40802  | 100.00000          | 26.16145           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SHS17U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS17U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS18I On 30/11/2016 Spot Bond |        |            | 100.00000 | 22.48926  | 100.00000          | 22.27927           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SHS18U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS18U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS19 On 10/09/2017 Spot Bond  |        |            | 9.32000   | 102.64476 | 9.32000            | 102.48989          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SHS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS20 On 19/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99115          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SHS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS21 On 06/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08718          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SHS21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLI2 On 15/08/2016 Spot Bond   |        |            | 8.06000   | 103.86435 | 8.06000            | 103.79747          |                   |            | 0.00        | 0                | 1,740,000,000        |
| <b>Total SLI2 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,740,000,000</b> |
| <b>Total For SLI2</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,740,000,000</b> |
| SLI3 On 15/08/2023 Spot Bond   |        |            | 8.88000   | 99.95672  | 8.88000            | 100.39554          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SLI3 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLI3</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT01 On 15/09/2017 Spot Bond  |        |            | 8.33000   | 100.10690 | 8.33000            | 100.03922          |                   |            | 0.00        | 0                | 2,310,000,000        |
| <b>Total SNT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,310,000,000</b> |
| <b>Total For SNT01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,310,000,000</b> |
| SPDA2 On 21/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73239          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA3 On 21/08/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97756          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| <b>Total For SPDA3</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SPDA4 On 21/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25054          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SPDA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SPDA4</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SPDA5 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22002          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SPDA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SPDA5</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SPDA6 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22591          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SPDA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SPDA6</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SPG00 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19900          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SPG001 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SPG001</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSA01 On 28/06/2016 Spot Bond |        |            | 8.08000   | 104.90078 | 8.08000            | 104.83269          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSA01</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSA02 On 20/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48397          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSA02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSA02</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSA04 On 16/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72107          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSA04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSA04</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSA05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43813          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSA05</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSA06 On 16/04/2020 Spot Bond |        |            | 9.21000   | 98.73934  | 9.21000            | 98.66650           |                   |            |  | 0.00  | 0                | 1,416,000,000 |
| <b>Total SSA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,416,000,000 |
| <b>Total For SSA06</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 1,416,000,000 |
| SSN00 On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55353          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN001 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN001</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN00 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99990           |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN002 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SSN002</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SSN00 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34535          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SSN003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For SSN003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.26800   | 87.88677  | 9.26800            | 87.82153           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN00: On 31/03/2021 Spot Bond |        |            | 8.76000   | 90.17584  | 8.76000            | 90.11249           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN00: On 21/12/2014 Spot Bond |        |            | 7.20500   | 102.69249 | 7.20500            | 102.63269          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN00: On 15/01/2020 Spot Bond |        |            | 8.76500   | 95.16996  | 8.76500            | 95.10343           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN00: On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17593          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN00: On 15/09/2017 Spot Bond |        |            | 8.16000   | 100.54580 | 8.16000            | 100.47918          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN01: On 31/01/2025 Spot Bond |        |            | 2.50000   | 108.12627 | 2.50000            | 108.48697          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN01: On 21/12/2018 Spot Bond |        |            | 8.23000   | 100.64864 | 8.23000            | 101.29152          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN01: On 26/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83403          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN01: On 21/12/2026 Spot Bond |        |            | 9.77000   | 107.98203 | 9.77000            | 107.89764          |                   |            |  | 0.00        | 0                | 10,000,000,000        |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| SSN01: On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47332          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SSN018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SSN02: On 28/02/2031 Spot Bond |        |            | 9.79500   | 77.95007  | 9.79500            | 77.88833           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SSN02 On 21/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40564          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SSN02 On 04/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.08918          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SSN025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SSN025</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SSN02 On 16/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39483          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SSN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SSN026</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SSN02 On 25/09/2019 Spot Bond  |        |            | 100.00000 | 1.76534   | 100.00000          | 1.74190            |                   |            | 257,000,000,000,000.00       | 42,570,000,000        | 23,000,000,000        |               |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>57,000,000,000,000.00</b> | <b>42,570,000,000</b> | <b>23,000,000,000</b> |               |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            | <b>57,000,000,000,000.00</b> | <b>42,570,000,000</b> | <b>23,000,000,000</b> |               |
| SY1127 On 21/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.57803           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SY1127</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SY1138 On 02/02/2015 Spot Bond |        |            |           | 100.41583 | 0.00000            | 102.22707          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SY1138</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SY1142 On 14/11/2014 Spot Bond |        |            | 100.00000 | 88.80779  | 100.00000          | 88.16425           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SY1142</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SY1143 On 18/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.08895           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SY1143</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SY1150 On 18/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17880          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SY1150</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SY1151 On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SY1151</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SY1154 On 24/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.98617           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SY1154</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SY1155 On 26/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SY1155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SY1155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1156 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1157 On 29/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94835           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1158 On 01/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.86360           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1159 On 29/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94835           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1160 On 06/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82740           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1161 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77572           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1162 On 09/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.71636           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1163 On 10/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75827           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1164 On 10/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.72251           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1165 On 29/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94858           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1166 On 14/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91666           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1167 On 16/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.65513           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For SY1167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1169 On 22/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.55146           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1170 On 20/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.58547           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1171 On 20/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.58568           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1172 On 21/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.56827           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1173 On 27/10/2014 Spot Bond |        |            | 100.00000 | 92.87532  | 100.00000          | 92.17172           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1174 On 29/10/2014 Spot Bond |        |            | 100.00000 | 92.40506  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1175 On 28/10/2014 Spot Bond |        |            | 100.00000 | 92.63959  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SZ18 On 30/09/2015 Spot Bond   |        |            | 6.98500   | 105.21923 | 6.98500            | 105.16003          |                   |            |  | 0.00        | 0                | 280,000,000        |
| <b>Total SZ18 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>280,000,000</b> |
| <b>Total For SZ18</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>280,000,000</b> |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.78000   | 101.50814 | 8.78000            | 101.43668          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TF105L On 25/10/2014 Spot Bond |        |            | 100.00000 | 94.69813  | 100.00000          | 93.97708           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TF105U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TF105U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TF108L On 22/02/2016 Spot Bond |        |            | 100.00000 | 40.30571  | 100.00000          | 40.01350           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TF108U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TF108U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TFS110 On 18/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30032          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TFS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TFS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS112 On 02/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98019          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS117 On 02/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47586          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS121 On 20/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64127          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS122 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00829          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS123 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS125 On 23/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.52656           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS126 On 21/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.01858           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS127 On 04/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.82047           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS83 On 28/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.10902          |                   |            |  | 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  |        |            | 8.06000   | 102.53850 | 8.06000            | 102.47248          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS84 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS84</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A On 18/10/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38329          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH10A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/07/2017 Spot Bond |        |            | 7.83000   | 101.53527 | 7.83000            | 101.47171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43801          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/07/2017 Spot Bond |        |            | 7.16000   | 82.11171  | 7.16000            | 101.34714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49531          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65275          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10D: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39590          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH10D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10D: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.31100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36049          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A3 On 18/07/2018 Spot Bond |        |            | 8.73000   | 101.70948 | 8.73000            | 101.56788          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A4 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A5 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A6 On 18/07/2041 Spot Bond |        |            | 8.75000   | 95.96859  | 8.75000            | 99.71961           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A7 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A8 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50670          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| <b>Total For TH11B3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TH11C On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67359          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TH11C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TH11C1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TH11C On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66601          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TH11C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TH11C2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TH11C On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59965          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TH11C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TH11C3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TH11D On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.26381          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TH11D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TH11D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TH11D On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27136          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TH11D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TH11D2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TH11D On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.23360          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TH11D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TH11D3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TH12A On 21/08/2048 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 550,000,000,000,000.00       | 15,500,000,000        | 15,500,000,000        |
| <b>Total TH12A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>15,500,000,000</b> | <b>15,500,000,000</b> |
| <b>Total For TH12A1</b>       |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>15,500,000,000</b> | <b>15,500,000,000</b> |
| TH12A On 21/08/2019 Spot Bond |        |            | 100.00000 | 1.77223   | 100.00000          | 1.73415            |                   |            | 830,000,000,000,000.00       | 8,300,000,000         | 8,300,000,000         |
| <b>Total TH12A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>8,300,000,000</b>  | <b>8,300,000,000</b>  |
| <b>Total For TH12A2</b>       |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>8,300,000,000</b>  | <b>8,300,000,000</b>  |
| TH12A On 21/08/2019 Spot Bond |        |            | 100.00000 | 1.77223   | 100.00000          | 1.73415            |                   |            | 500,000,000,000,000.00       | 45,000,000,000        | 45,000,000,000        |
| <b>Total TH12A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>45,000,000,000</b> | <b>45,000,000,000</b> |
| <b>Total For TH12A3</b>       |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>45,000,000,000</b> | <b>45,000,000,000</b> |
| TH12B On 21/08/2019 Spot Bond |        |            | 100.00000 | 1.77223   | 100.00000          | 1.73415            |                   |            | 150,000,000,000,000.00       | 1,500,000,000         | 1,500,000,000         |
| <b>Total TH12B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>1,500,000,000</b>  | <b>1,500,000,000</b>  |
| <b>Total For TH12B1</b>       |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>1,500,000,000</b>  | <b>1,500,000,000</b>  |
| TH12C On 21/08/2019 Spot Bond |        |            | 100.00000 | 1.77223   | 100.00000          | 1.73415            |                   |            | 200,000,000,000,000.00       | 2,000,000,000         | 1,000,000,000         |
| <b>Total TH12C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>2,000,000,000</b>  | <b>1,000,000,000</b>  |
| <b>Total For TH12C1</b>       |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>2,000,000,000</b>  | <b>1,000,000,000</b>  |
| TH12D On 21/08/2019 Spot Bond |        |            | 100.00000 | 1.77223   | 100.00000          | 1.73415            |                   |            | 120,000,000,000,000.00       | 1,200,000,000         | 700,000,000           |
| <b>Total TH12D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>1,200,000,000</b>  | <b>700,000,000</b>    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded      | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|----------------------|
| <b>Total For TH12D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>20,000,000,000,000.00</b> | <b>1,200,000,000</b>  | <b>700,000,000</b>   |
| TH9A1 On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42445          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total TH9A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For TH9A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE8A On 18/04/2036 Spot Bond |        |            | 101.06155 | 6.89897   | 101.06155          | 6.84847            |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE8A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE8A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE8A On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35479          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE8A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE8A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE8A On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46155          |                   |            |  | 0.00                         | 10,800,000,000        | 5,400,000,000        |
| <b>Total THE8A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>10,800,000,000</b> | <b>5,400,000,000</b> |
| <b>Total For THE8A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>10,800,000,000</b> | <b>5,400,000,000</b> |
| THE8B On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52566          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE8B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE8B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE8C On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60155          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE8C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE8C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE8D On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.40345          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE8D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE8D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72145          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE9A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE9A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE9A On 18/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39581          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE9A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE9A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41490          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE9A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE9A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39581          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE9A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| <b>Total For THE9A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41490          |                   |            |  | 0.00                         | 0                     | 0                    |
| <b>Total THE9A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For THE9A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38435          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51988          |                   |            |  | 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 | 0.00000            | 101.67252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66299          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9D: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.42507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9D: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.47263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9D: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.45361          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| <b>Total For THE9D3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TL15 On 29/04/2015 Spot Bond  |        |            | 7.42500   | 107.46330 | 7.42500            | 107.39910          |                   |            | 4,455,000,000,000.00         | 600,000,000          | 1,560,000,000         |
| <b>Total TL15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>4,455,000,000,000.00</b>  | <b>600,000,000</b>   | <b>1,560,000,000</b>  |
| <b>Total For TL15</b>         |        |            |           |           |                    |                    |                   |            | <b>4,455,000,000,000.00</b>  | <b>600,000,000</b>   | <b>1,560,000,000</b>  |
| TL20 On 22/02/2020 Spot Bond  |        |            | 9.50500   | 89.24268  | 9.50500            | 89.14566           |                   |            | 47,525,000,000,000.00        | 5,000,000,000        | 10,000,000,000        |
| <b>Total TL20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,525,000,000,000.00</b> | <b>5,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For TL20</b>         |        |            |           |           |                    |                    |                   |            | <b>17,525,000,000,000.00</b> | <b>5,000,000,000</b> | <b>10,000,000,000</b> |
| TN17 On 14/11/2017 Spot Bond  |        |            | 7.82000   | 107.34983 | 7.82000            | 107.28272          |                   |            | 0.00                         | 0                    | 56,583,054,500        |
| <b>Total TN17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>56,583,054,500</b> |
| <b>Total For TN17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>56,583,054,500</b> |
| TN20 On 17/09/2020 Spot Bond  |        |            | 9.06000   | 106.86757 | 9.06000            | 106.78911          |                   |            | 23,876,745,744,000.00        | 2,635,402,400        | 19,446,851,200        |
| <b>Total TN20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,876,745,744,000.00</b> | <b>2,635,402,400</b> | <b>19,446,851,200</b> |
| <b>Total For TN20</b>         |        |            |           |           |                    |                    |                   |            | <b>13,876,745,744,000.00</b> | <b>2,635,402,400</b> | <b>19,446,851,200</b> |
| TN20U On 14/04/2020 Spot Bond |        |            | 100.00000 | 0.82821   | 100.00000          | 0.82048            |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TN20U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TN20U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TN23 On 06/11/2023 Spot Bond  |        |            | 9.29000   | 113.40722 | 9.29000            | 113.32330          |                   |            | 0.00                         | 0                    | 6,680,000,000         |
| <b>Total TN23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>6,680,000,000</b>  |
| <b>Total For TN23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>6,680,000,000</b>  |
| TN25 On 19/08/2025 Spot Bond  |        |            | 9.57000   | 100.57215 | 9.57000            | 100.49554          |                   |            | 0.00                         | 0                    | 16,500,000,000        |
| <b>Total TN25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>16,500,000,000</b> |
| <b>Total For TN25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>16,500,000,000</b> |
| TN27 On 14/11/2027 Spot Bond  |        |            | 9.57000   | 98.36951  | 9.57000            | 98.29457           |                   |            | 3,828,000,000,000.00         | 400,000,000          | 3,750,000,000         |
| <b>Total TN27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,828,000,000,000.00</b>  | <b>400,000,000</b>   | <b>3,750,000,000</b>  |
| <b>Total For TN27</b>         |        |            |           |           |                    |                    |                   |            | <b>3,828,000,000,000.00</b>  | <b>400,000,000</b>   | <b>3,750,000,000</b>  |
| TNF16 On 10/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79629          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TNF16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TNF18 On 22/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77673          |                   |            | 0.00                         | 3,100,000,000        | 431,700,000           |
| <b>Total TNF18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>3,100,000,000</b> | <b>431,700,000</b>    |
| <b>Total For TNF18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>3,100,000,000</b> | <b>431,700,000</b>    |
| TORQ2 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85588          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TORQ2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| TORQ3 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87757          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total TORQ3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TORQ3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ4 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87978          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ5 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ6 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20813          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ7 On 15/08/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86801          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 05/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68376          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55882          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 10/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49586          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 99.97234  | 10.00000           | 99.88941           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 99.97303  | 9.75000            | 99.89216           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond   |        |            | 100.00000 | 9.97335   | 100.00000          | 9.89384            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TR32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21897          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA2 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23209          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.28143          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37047          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE01U On 31/07/2019 Spot Bond |        |            | 100.00000 | 14.23827  | 100.00000          | 14.05126           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP150 On 02/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90501           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP152 On 13/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.23213           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP153 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.02024           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP156 On 22/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.05081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP158 On 05/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.47001           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For TSP158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP160 On 19/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.52557           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP161 On 05/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.01715           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP162 On 19/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.81131           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP164 On 02/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.57360           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP165 On 16/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.65975           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP166 On 16/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.33871           |                   |            |  | 0.00        | 500,000,000        | 500,000,000        |
| <b>Total TSP166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| <b>Total For TSP166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| TSP167 On 28/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.62590           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP168 On 11/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.35209           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP169 On 08/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.20395           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP170 On 09/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.67497           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP171 On 23/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.51443           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TSP172 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.20451           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TSP172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP172 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.87345           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP173 On 03/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.59161           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP174 On 17/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.36016           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01U On 28/08/2019 Spot Bond |        |            | 100.00000 | 13.46032  | 100.00000          | 13.36273           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TTO01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TTO01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC04U On 19/01/2015 Spot Bond |        |            | 100.00000 | 88.89164  | 100.00000          | 87.67395           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC05U On 13/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC058 On 15/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12616          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC060 On 17/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09554          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC060 On 20/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08015          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC062 On 22/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02707          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC063 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74093          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC064 On 26/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66890          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded     | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|-------------------|
| <b>Total For TWC065</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| TWC06 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63311          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total TWC066 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For TWC066</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| TWCJ1 On 17/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22003          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total TWCJ12 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For TWCJ12</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| TWCJ1 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70708          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total TWCJ13 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For TWCJ13</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| TWCM On 17/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11132          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total TWCM12 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For TWCM12</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| TWCM On 27/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63804          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total TWCM13 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For TWCM13</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| UG21 On 02/03/2021 Spot Bond  |        |            | 9.06000   | 108.64103 | 9.06000            | 108.56128          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total UG21 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For UG21</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| UTR04 On 19/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total UTR042 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For UTR042</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| UTR04 On 06/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total UTR043 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For UTR043</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| VKC03 On 26/09/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total VKC03 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For VKC03</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| VKC04 On 27/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94858           |                   |                              |  | 0.00                 | 0                    | 0                 |
| <b>Total VKC04 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| <b>Total For VKC04</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>          |
| VKC05 On 26/01/2015 Spot Bond |        |            | 100.00000 | 80.42948  | 100.00000          | 79.93403           |                   | 850,000,000,000,000.00       |  | 8,500,000,000        | 7,500,000,000        |                   |
| <b>Total VKC05 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>8,500,000,000</b> | <b>7,500,000,000</b> |                   |
| <b>Total For VKC05</b>        |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>8,500,000,000</b> | <b>7,500,000,000</b> |                   |
| VKE01 On 08/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97478          |                   |                              |  | 0.00                 | 0                    | 10,000,000        |
| <b>Total VKE01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>10,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| <b>Total For VKE01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>     |
| VKE02 On 08/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00658          |                   |            | 0.00        | 0                | 0                     |
| <b>Total VKE02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For VKE02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| VKE03 On 08/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00798          |                   |            | 0.00        | 0                | 0                     |
| <b>Total VKE03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For VKE03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| VKE04 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94326           |                   |            | 0.00        | 0                | 0                     |
| <b>Total VKE04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For VKE04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| VKE05 On 28/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94172           |                   |            | 0.00        | 0                | 0                     |
| <b>Total VKE05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For VKE05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WS04 On 30/05/2016 Spot Bond  |        |            | 7.20000   | 112.31371 | 7.20000            | 112.24896          |                   |            | 0.00        | 0                | 10,000,000,000        |
| <b>Total WS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For WS04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| WS05 On 01/08/2018 Spot Bond  |        |            | 1.25000   | 240.89598 | 1.25000            | 240.80561          |                   |            | 0.00        | 0                | 0                     |
| <b>Total WS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WS05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP1 On 28/05/2015 Spot Bond  |        |            | 6.84500   | 104.39000 | 6.84500            | 104.33274          |                   |            | 0.00        | 0                | 0                     |
| <b>Total WSP1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP2 On 28/05/2017 Spot Bond  |        |            | 7.48000   | 106.62394 | 7.48000            | 106.56013          |                   |            | 0.00        | 0                | 4,100,000,000         |
| <b>Total WSP2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,100,000,000</b>  |
| <b>Total For WSP2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,100,000,000</b>  |
| WSP3 On 28/05/2019 Spot Bond  |        |            | 7.83500   | 107.49199 | 7.83500            | 107.42467          |                   |            | 0.00        | 0                | 0                     |
| <b>Total WSP3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP4 On 28/05/2020 Spot Bond  |        |            | 8.13000   | 106.89946 | 8.13000            | 106.83004          |                   |            | 0.00        | 0                | 0                     |
| <b>Total WSP4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP5 On 28/05/2021 Spot Bond  |        |            | 8.20000   | 107.05760 | 8.20000            | 106.98749          |                   |            | 0.00        | 0                | 2,500,000,000         |
| <b>Total WSP5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b>  |
| <b>Total For WSP5</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b>  |
| Z014 On 30/06/2015 Spot Bond  |        |            | 6.47500   | 95.31661  | 6.47500            | 95.26710           |                   |            | 0.00        | 0                | 0                     |
| <b>Total Z014 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                            | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|------------------------|------------------------|
| <b>Total For Z014</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| Z020 On 19/10/2015 Spot Bond  |        |            | 6.40500   | 93.56714  | 6.40500            | 93.51880           |                   |            | 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  |        |            | 5.97500   | 98.99527  | 5.97500            | 98.94716           |                   |            | 0.00                             | 0                      | 0                      |
| <b>Total Z025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For Z025</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| Z071 On 01/07/2015 Spot Bond  |        |            | 6.47500   | 95.30010  | 6.47500            | 95.25061           |                   |            | 0.00                             | 0                      | 0                      |
| <b>Total Z071 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For Z071</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| Z083 On 30/09/2019 Spot Bond  |        |            | 7.22500   | 70.11238  | 7.22500            | 70.07182           |                   |            | 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 | 48.04525  | 100.00000          | 47.77231           |                   |            | 0.00                             | 0                      | 0                      |
| <b>Total ZA021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For ZA021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 25.43095  | 100.00000          | 25.28648           |                   |            | 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>70,244,358,253,716,500.00</b> | <b>086,726,682,700</b> | <b>307,911,182,500</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            | <b>70,244,358,253,716,500.00</b> | <b>086,726,682,700</b> | <b>307,911,182,500</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            | <b>70 244 358 734 422 100.00</b> | <b>086,726,687,703</b> | <b>307,911,559,538</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>68,559</b>          |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            | <b>70,244,358,734,422,000.00</b> | <b>086,726,687,703</b> | <b>307,911,628,097</b> |