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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2014

| 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 |        |            | 123.48506 | 123.48506 | 123.48378          | 123.48378          |                   |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future |        |            | 125.40614 | 125.40614 | 125.40586          | 125.40586          |                   |            | 0.00        | 0                | 0             |
| EL28 On 07/05/2015 Bond Future |        |            | 126.02943 | 126.02943 | 126.03083          | 126.03083          |                   |            | 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 | 122.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 121.99 | Call       |           |           | 1,493.78000        | 1.49378            | 1,495,060         |            | 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 06/11/2014 Bond Future | 122.00 | Call       |           |           | 1,483.78000        | 1.48378            | 1,485,060         |            | 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       |           |           | 1,473.78000        | 1.47378            | 1,475,060         |            | 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        |           |           | 594.14000          | 0.59414            | 593,860           |            | 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        |           |           | 604.14000          | 0.60414            | 603,860           |            | 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        |           |           | 584.14000          | 0.58414            | 583,860           |            | 0.00        | 0                | 0             |
| EL28 On 07/05/2015 Bond Future | 124.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| EL28                     | On | 07/05/2015 | Bond Future | 125.00 | Call       |           |           | 1,030.83000        | 1.03083            | 1,029,430         |            | 0.00         | 0                | 0             |
| EL28                     | On | 07/05/2015 | Bond Future | 125.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00         | 0                | 0             |
| EL28                     | On | 07/05/2015 | Bond Future | 125.01 | Call       |           |           | 1,020.83000        | 1.02083            | 1,019,430         |            | 0.00         | 0                | 0             |
| EL28                     | On | 07/05/2015 | Bond Future | 125.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00         | 0                | 0             |
| EL28                     | On | 07/05/2015 | Bond Future | 124.99 | Call       |           |           | 1,040.83000        | 1.04083            | 1,039,430         |            | 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>      |
| ES33                     | On | 06/11/2014 | Bond Future |        |            | 9.43500   | 84.26363  | 9.50602            | 83.72699           |                   |            | 0.00         | 0                | 0             |
| ES33                     | On | 05/02/2015 | Bond Future |        |            | 9.53514   | 85.48698  | 9.59803            | 85.01979           |                   |            | 0.00         | 0                | 6,220         |
| ES33                     | On | 07/05/2015 | Bond Future |        |            | 9.60791   | 83.14730  | 9.67260            | 82.67326           |                   |            | 0.00         | 0                | 0             |
| ES33                     | On | 06/08/2015 | Bond Future |        |            | 9.66728   | 84.68750  | 9.73403            | 84.20418           |                   |            | 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 | 10.29  | Call       |           |           | 5,586.60000        | 5.58660            | 6,123,240         |            | 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       |           |           | 5,654.05000        | 5.65405            | 6,190,690         |            | 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       |           |           | 5,721.40000        | 5.72140            | 6,258,040         |            | 0.00         | 0                | 0             |
| ES33                     | On | 06/11/2014 | Bond Future | 10.31  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00         | 0                | 0             |
| ES33                     | On | 05/02/2015 | Bond Future | 10.01  | Call       |           |           | 2,962.67000        | 2.96267            | 3,429,860         |            | 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       |           |           | 2,822.66000        | 2.82266            | 3,289,850         |            | 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       |           |           | 2,892.71000        | 2.89271            | 3,359,900         |            | 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 | 9.76   | Call       |           |           | 633.87000          | 0.63387            | 1,107,910         |            | 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       |           |           | 489.48000          | 0.48948            | 963,520           |            | 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       |           |           | 561.72000          | 0.56172            | 1,035,760         |            | 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 | 06/08/2015 | Bond Future | 9.59   | Put        |           |           | 1,048.35000        | 1.04835            | 565,030           |            | 0.00         | 0                | 0             |
| ES33                     | On | 06/08/2015 | Bond Future | 9.60   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00         | 0                | 0             |
| ES33                     | On | 06/08/2015 | Bond Future | 9.60   | Put        |           |           | 974.90000          | 0.97490            | 491,580           |            | 0.00         | 0                | 0             |
| ES33                     | On | 06/08/2015 | Bond Future | 9.61   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00         | 0                | 0             |
| ES33                     | On | 06/08/2015 | Bond Future | 9.61   | Put        |           |           | 901.55000          | 0.90155            | 418,230           |            | 0.00         | 0                | 0             |
| ES33                     | On | 06/08/2015 | Bond Future | 9.59   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00         | 0                | 0             |
| <b>Total ES33 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>6,220</b>  |
| I2025                    | On | 06/11/2014 | Bond Future |        |            | 118.02061 | 118.02061 | 118.02051          | 118.02051          |                   |            | 1,888,329.76 | 16               | 0             |
| I2025                    | On | 05/02/2015 | Bond Future |        |            | 118.69982 | 118.69982 | 118.70068          | 118.70068          |                   |            | 0.00         | 0                | 16            |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2025                     | On | 07/05/2015 | Bond Future |        |            | 120.72716 | 120.72716 | 120.72960          | 120.72960          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,888,329.76</b>  | <b>16</b>        | <b>16</b>     |
| I2025                     | On | 06/11/2014 | Bond Future | 116.99 | Call       |           |           | 1,030.51000        | 1.03051            | 1,030,610         |            | 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       |           |           | 1,020.51000        | 1.02051            | 1,020,610         |            | 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 | 06/11/2014 | Bond Future | 117.01 | Call       |           |           | 1,010.51000        | 1.01051            | 1,010,610         |            | 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 | 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        |           |           | 289.32000          | 0.28932            | 290,180           |            | 0.00                 | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.00 | Put        |           |           | 299.32000          | 0.29932            | 300,180           |            | 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        |           |           | 309.32000          | 0.30932            | 310,180           |            | 0.00                 | 0                | 0             |
| I2025                     | On | 07/05/2015 | Bond Future | 121.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2025                     | On | 07/05/2015 | Bond Future | 121.00 | Put        |           |           | 270.40000          | 0.27040            | 272,840           |            | 0.00                 | 0                | 0             |
| I2025                     | On | 07/05/2015 | Bond Future | 121.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2025                     | On | 07/05/2015 | Bond Future | 121.01 | Put        |           |           | 280.40000          | 0.28040            | 282,840           |            | 0.00                 | 0                | 0             |
| I2025                     | On | 07/05/2015 | Bond Future | 120.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2025                     | On | 07/05/2015 | Bond Future | 120.99 | Put        |           |           | 260.40000          | 0.26040            | 262,840           |            | 0.00                 | 0                | 0             |
| <b>Total I2025 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,888,329.76</b>  | <b>16</b>        | <b>16</b>     |
| I2038                     | On | 06/11/2014 | Bond Future |        |            | 125.29941 | 125.29941 | 125.29919          | 125.29919          |                   |            | 82,196,412.96        | 656              | 0             |
| I2038                     | On | 05/02/2015 | Bond Future |        |            | 126.17892 | 126.17892 | 125.94795          | 125.94795          |                   |            | 0.00                 | 0                | 1,318         |
| I2038                     | On | 07/05/2015 | Bond Future |        |            | 128.33423 | 128.33423 | 128.10075          | 128.10075          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>82,196,412.96</b> | <b>656</b>       | <b>1,318</b>  |
| I2038                     | On | 06/11/2014 | Bond Future | 119.99 | Call       |           |           | 5,309.19000        | 5.30919            | 5,309,410         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 06/11/2014 | Bond Future | 119.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 06/11/2014 | Bond Future | 120.00 | Call       |           |           | 5,299.19000        | 5.29919            | 5,299,410         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 06/11/2014 | Bond Future | 120.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 06/11/2014 | Bond Future | 120.01 | Call       |           |           | 5,289.19000        | 5.28919            | 5,289,410         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 06/11/2014 | Bond Future | 120.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 05/02/2015 | Bond Future | 123.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 05/02/2015 | Bond Future | 123.01 | Call       |           |           | 2,937.95000        | 2.93795            | 3,168,920         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 05/02/2015 | Bond Future | 123.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 05/02/2015 | Bond Future | 122.99 | Call       |           |           | 2,957.95000        | 2.95795            | 3,188,920         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 05/02/2015 | Bond Future | 122.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 05/02/2015 | Bond Future | 123.00 | Call       |           |           | 2,947.95000        | 2.94795            | 3,178,920         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 07/05/2015 | Bond Future | 127.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 07/05/2015 | Bond Future | 126.99 | Call       |           |           | 1,110.75000        | 1.11075            | 1,344,230         |            | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2038                     | On | 07/05/2015 | Bond Future | 126.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 07/05/2015 | Bond Future | 127.00 | Call       |           |           | 1,100.75000        | 1.10075            | 1,334,230         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 07/05/2015 | Bond Future | 127.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 07/05/2015 | Bond Future | 127.01 | Call       |           |           | 1,090.75000        | 1.09075            | 1,324,230         |            | 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>82,196,412.96</b> | <b>656</b>       | <b>1,318</b>  |
| I2046                     | On | 06/11/2014 | Bond Future |        |            | 125.59554 | 125.59554 | 125.59498          | 125.59498          |                   |            | 5,149,417.14         | 41               | 0             |
| I2046                     | On | 05/02/2015 | Bond Future |        |            | 128.70131 | 128.70131 | 127.54997          | 127.54997          |                   |            | 0.00                 | 0                | 5,389         |
| I2046                     | On | 07/05/2015 | Bond Future |        |            | 129.52201 | 129.52201 | 128.35280          | 128.35280          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,149,417.14</b>  | <b>41</b>        | <b>5,389</b>  |
| I2046                     | On | 06/11/2014 | Bond Future | 104.43 | Call       |           |           | 21,164.98000       | 21.16498           | 21,165,540        |            | 0.00                 | 0                | 0             |
| I2046                     | On | 06/11/2014 | Bond Future | 104.43 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 06/11/2014 | Bond Future | 104.44 | Call       |           |           | 21,154.98000       | 21.15498           | 21,155,540        |            | 0.00                 | 0                | 0             |
| I2046                     | On | 06/11/2014 | Bond Future | 104.44 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 06/11/2014 | Bond Future | 104.45 | Call       |           |           | 21,144.98000       | 21.14498           | 21,145,540        |            | 0.00                 | 0                | 0             |
| I2046                     | On | 06/11/2014 | Bond Future | 104.45 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 05/02/2015 | Bond Future | 123.99 | Call       |           |           | 3,559.97000        | 3.55997            | 4,711,310         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 05/02/2015 | Bond Future | 123.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 05/02/2015 | Bond Future | 124.00 | Call       |           |           | 3,549.97000        | 3.54997            | 4,701,310         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 05/02/2015 | Bond Future | 124.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 05/02/2015 | Bond Future | 124.01 | Call       |           |           | 3,539.97000        | 3.53997            | 4,691,310         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 05/02/2015 | Bond Future | 124.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 127.01 | Call       |           |           | 1,342.80000        | 1.34280            | 2,512,010         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 127.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 126.99 | Call       |           |           | 1,362.80000        | 1.36280            | 2,532,010         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 126.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 127.00 | Call       |           |           | 1,352.80000        | 1.35280            | 2,522,010         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 127.00 | 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>5,149,417.14</b>  | <b>41</b>        | <b>5,389</b>  |
| I2050                     | On | 06/11/2014 | Bond Future |        |            | 135.83852 | 135.83852 | 135.83818          | 135.83818          |                   |            | 12,225,466.80        | 90               | 0             |
| I2050                     | On | 05/02/2015 | Bond Future |        |            | 138.21772 | 138.21772 | 136.50423          | 136.50423          |                   |            | 0.00                 | 0                | 2,640         |
| I2050                     | On | 07/05/2015 | Bond Future |        |            | 140.57840 | 140.57840 | 138.83739          | 138.83739          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>12,225,466.80</b> | <b>90</b>        | <b>2,640</b>  |
| I2050                     | On | 06/11/2014 | Bond Future | 125.99 | Call       |           |           | 9,848.18000        | 9.84818            | 9,848,520         |            | 0.00                 | 0                | 0             |
| 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       |           |           | 9,838.18000        | 9.83818            | 9,838,520         |            | 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       |           |           | 9,828.18000        | 9.82818            | 9,828,520         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.01 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| I2050                     | On | 05/02/2015 | Bond Future | 129.99 | Call       |           |           | 6,514.23000        | 6.51423            | 8,227,720         |            | 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       |           |           | 6,504.23000        | 6.50423            | 8,217,720         |            | 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       |           |           | 6,494.23000        | 6.49423            | 8,207,720         |            | 0.00                    | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| I2050                     | On | 07/05/2015 | Bond Future | 134.99 | Call       |           |           | 3,847.39000        | 3.84739            | 5,588,400         |            | 0.00                    | 0                | 0             |
| I2050                     | On | 07/05/2015 | Bond Future | 134.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| I2050                     | On | 07/05/2015 | Bond Future | 135.00 | Call       |           |           | 3,837.39000        | 3.83739            | 5,578,400         |            | 0.00                    | 0                | 0             |
| I2050                     | On | 07/05/2015 | Bond Future | 135.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| I2050                     | On | 07/05/2015 | Bond Future | 135.01 | Call       |           |           | 3,827.39000        | 3.82739            | 5,568,400         |            | 0.00                    | 0                | 0             |
| I2050                     | On | 07/05/2015 | Bond Future | 135.01 | 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>12,225,466.80</b>    | <b>90</b>        | <b>2,640</b>  |
| R186                      | On | 06/11/2014 | Bond Future |        |            | 7.95000   | 123.68143 | 8.01571            | 123.11172          |                   | 6.83       | 2,554,639,936.65        | 20,655           | 0             |
| R186                      | On | 05/02/2015 | Bond Future |        |            | 8.01970   | 120.20651 | 8.07732            | 119.71724          |                   | 7.58       | 0.00                    | 0                | 40,914        |
| R186                      | On | 07/05/2015 | Bond Future |        |            | 8.06115   | 122.24581 | 8.12067            | 121.74988          |                   | 7.80       | 0.00                    | 0                | 0             |
| R186                      | On | 06/08/2015 | Bond Future |        |            | 8.08418   | 119.20586 | 8.14597            | 118.69997          |                   | 8.24       | 0.00                    | 0                | 0             |
| R186                      | On | 05/11/2015 | Bond Future |        |            | 8.12297   | 121.23863 | 8.20000            | 8.20000            |                   | 8.24       | 0.00                    | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,554,639,936.65</b> | <b>20,655</b>    | <b>40,914</b> |
| R186                      | On | 06/11/2014 | Bond Future | 8.16   | Call       |           |           | 1,238.31000        | 1.23831            | 1,807,660         | 6.93       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 4,085.44000        | 4.08544            | 4,655,150         | 7.15       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.00   | Put        |           |           | 251.91000          | 0.25191            | 0,000             | 6.83       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.14   | Call       |           |           | 1,068.61000        | 1.06861            | 1,637,130         | 6.92       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.14   | Put        |           |           | 1.19000            | 0.00119            | 0,000             | 6.92       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.15   | Call       |           |           | 1,153.39000        | 1.15339            | 1,722,440         | 6.93       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.15   | Put        |           |           | 0.66000            | 0.00066            | 0,000             | 6.93       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 9.17   | Call       |           |           | 9,422.98000        | 9.42298            | 9,992,690         | 7.46       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.16   | Put        |           |           | 0.36000            | 0.00036            | 0,000             | 6.93       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.30   | Call       |           |           | 2,422.15000        | 2.42215            | 2,991,860         | 7.02       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.30   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.02       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.45   | Call       |           |           | 3,672.72000        | 3.67272            | 4,242,430         | 7.12       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.45   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.12       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 9.17   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.46       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.15       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.53   | Call       |           |           | 4,332.09000        | 4.33209            | 4,901,800         | 7.17       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.53   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.17       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.60   | Call       |           |           | 4,904.76000        | 4.90476            | 5,474,470         | 7.21       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.60   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 7.21       | 0.00                    | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 7.70   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 6.72       | 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 | 7.70   | Put        |           |           | 2,771.89000        | 2.77189            | 2,202,180         | 6.72       | 0.00                    | 0                | 0             |
| R186                     | On | 06/11/2014 | Bond Future | 7.80   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 6.76       | 0.00                    | 0                | 0             |
| R186                     | On | 06/11/2014 | Bond Future | 7.80   | Put        |           |           | 1,884.38000        | 1.88438            | 1,314,670         | 6.76       | 0.00                    | 0                | 0             |
| R186                     | On | 06/11/2014 | Bond Future | 8.00   | Call       |           |           | 116.05000          | 0.11605            | 433,850           | 6.83       | 0.00                    | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 7,581.34000        | 7.58134            | 8,044,470         | 8.07       | 0.00                    | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 111.71000          | 0.11171            | 85,570            | 8.07       | 0.00                    | 0                | 9,600         |
| R186                     | On | 05/02/2015 | Bond Future | 8.74   | Call       |           |           | 5,712.80000        | 5.71280            | 6,144,620         | 7.94       | 0.00                    | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.74   | Put        |           |           | 280.31000          | 0.28031            | 222,860           | 7.94       | 0.00                    | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.75   | Call       |           |           | 5,782.85000        | 5.78285            | 6,216,260         | 7.94       | 0.00                    | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.75   | Put        |           |           | 271.05000          | 0.27105            | 215,190           | 7.94       | 0.00                    | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.76   | Call       |           |           | 5,853.09000        | 5.85309            | 6,288,060         | 7.95       | 0.00                    | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.76   | Put        |           |           | 262.05000          | 0.26205            | 207,750           | 7.95       | 0.00                    | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.26   | Put        |           |           | 2,176.11000        | 2.17611            | 1,966,680         | 7.93       | 0.00                    | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.24   | Call       |           |           | 3,232.06000        | 3.23206            | 3,513,890         | 7.92       | 0.00                    | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.24   | Put        |           |           | 2,246.35000        | 2.24635            | 2,032,250         | 7.92       | 0.00                    | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.25   | Call       |           |           | 3,278.82000        | 3.27882            | 3,562,980         | 7.92       | 0.00                    | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.25   | Put        |           |           | 2,211.02000        | 2.21102            | 1,999,250         | 7.92       | 0.00                    | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.26   | Call       |           |           | 3,325.92000        | 3.32592            | 3,612,420         | 7.93       | 0.00                    | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.01   | Call       |           |           | 2,868.60000        | 2.86860            | 3,102,110         | 8.25       | 0.00                    | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.01   | Put        |           |           | 3,985.77000        | 3.98577            | 3,713,390         | 8.25       | 0.00                    | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 7.99   | Call       |           |           | 2,793.75000        | 2.79375            | 3,023,350         | 8.24       | 0.00                    | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 7.99   | Put        |           |           | 4,076.47000        | 4.07647            | 3,800,180         | 8.24       | 0.00                    | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.00   | Call       |           |           | 2,830.83000        | 2.83083            | 3,062,380         | 8.24       | 0.00                    | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.00   | Put        |           |           | 4,030.74000        | 4.03074            | 3,756,400         | 8.24       | 0.00                    | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.24   | Put        |           |           | 0.00000            | 0.00000            | 3,567,290         | 8.36       | 0.00                    | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.25   | Call       |           |           | 0.00000            | 0.00000            | 4,548,960         | 8.36       | 0.00                    | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.25   | Put        |           |           | 0.00000            | 0.00000            | 3,531,610         | 8.36       | 0.00                    | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.26   | Call       |           |           | 0.00000            | 0.00000            | 4,593,150         | 8.37       | 0.00                    | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.26   | Put        |           |           | 0.00000            | 0.00000            | 3,496,220         | 8.37       | 0.00                    | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 8,347,860         | 8.72       | 0.00                    | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 1,563,250         | 8.72       | 4,064,450.00            | 2,600            | 2,600         |
| R186                     | On | 05/11/2015 | Bond Future | 8.24   | Call       |           |           | 0.00000            | 0.00000            | 4,504,990         | 8.36       | 0.00                    | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>4,064,450.00</b>     | <b>2,600</b>     | <b>12,200</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,558,704,386.65</b> | <b>23,255</b>    | <b>53,114</b> |
| R197                     | On | 06/11/2014 | Bond Future |        |            | 289.81411 | 289.81411 | 289.81413          | 289.81413          |                   |            | 2,898,141.10            | 10               | 0             |
| R197                     | On | 05/02/2015 | Bond Future |        |            | 288.30625 | 288.30625 | 288.30876          | 288.30876          |                   |            | 0.00                    | 0                | 898           |
| R197                     | On | 07/05/2015 | Bond Future |        |            | 293.22996 | 293.22996 | 293.23611          | 293.23611          |                   |            | 0.00                    | 0                | 0             |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,898,141.10</b>     | <b>10</b>        | <b>898</b>    |
| R197                     | On | 06/11/2014 | Bond Future | 284.99 | Call       |           |           | 4,824.13000        | 4.82413            | 4,824,110         |            | 0.00                    | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 284.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R197                     | On | 06/11/2014 | Bond Future | 285.00 | Call       |           |           | 4,814.13000        | 4.81413            | 4,814,110         |            | 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       |           |           | 4,804.13000        | 4.80413            | 4,804,110         |            | 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 | 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        |           |           | 681.24000          | 0.68124            | 683,750           |            | 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        |           |           | 691.24000          | 0.69124            | 693,750           |            | 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        |           |           | 701.24000          | 0.70124            | 703,750           |            | 0.00                  | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 293.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 293.99 | Put        |           |           | 753.89000          | 0.75389            | 760,040           |            | 0.00                  | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 294.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 294.00 | Put        |           |           | 763.89000          | 0.76389            | 770,040           |            | 0.00                  | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 294.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 294.01 | Put        |           |           | 773.89000          | 0.77389            | 780,040           |            | 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>2,898,141.10</b>   | <b>10</b>        | <b>898</b>    |
| R202                     | On | 06/11/2014 | Bond Future |        |            | 235.48607 | 235.48607 | 235.48573          | 235.48573          |                   |            | 367,829,241.34        | 1,562            | 0             |
| R202                     | On | 05/02/2015 | Bond Future |        |            | 235.95399 | 235.95399 | 235.95535          | 235.95535          |                   |            | 1,179,769.95          | 5                | 50,618        |
| R202                     | On | 07/05/2015 | Bond Future |        |            | 239.98304 | 239.98304 | 239.98780          | 239.98780          |                   |            | 0.00                  | 0                | 0             |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>369,009,011.29</b> | <b>1,567</b>     | <b>50,618</b> |
| R202                     | On | 06/11/2014 | Bond Future | 226.99 | Call       |           |           | 8,495.73000        | 8.49573            | 8,496,070         |            | 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       |           |           | 8,485.73000        | 8.48573            | 8,486,070         |            | 0.00                  | 0                | 0             |
| 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       |           |           | 8,475.73000        | 8.47573            | 8,476,070         |            | 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       |           |           | 2,955.35000        | 2.95535            | 2,953,990         |            | 0.00                  | 0                | 0             |
| R202                     | On | 05/02/2015 | Bond Future | 233.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 05/02/2015 | Bond Future | 233.01 | Call       |           |           | 2,945.35000        | 2.94535            | 2,943,990         |            | 0.00                  | 0                | 0             |
| R202                     | On | 05/02/2015 | Bond Future | 233.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 05/02/2015 | Bond Future | 232.99 | Call       |           |           | 2,965.35000        | 2.96535            | 2,963,990         |            | 0.00                  | 0                | 0             |
| R202                     | On | 05/02/2015 | Bond Future | 232.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 07/05/2015 | Bond Future | 238.50 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 07/05/2015 | Bond Future | 238.51 | Call       |           |           | 1,477.80000        | 1.47780            | 1,473,040         |            | 0.00                  | 0                | 0             |
| R202                     | On | 07/05/2015 | Bond Future | 238.51 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 07/05/2015 | Bond Future | 238.49 | Call       |           |           | 1,497.80000        | 1.49780            | 1,493,040         |            | 0.00                  | 0                | 0             |
| R202                     | On | 07/05/2015 | Bond Future | 238.49 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R202                     | On | 07/05/2015 | Bond Future | 238.50 | Call       |           |           | 1,487.80000        | 1.48780            | 1,483,040         |            | 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 R202 Option</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>           |        |            |           |           |                    |                    |                   |            | <b>369,009,011.29</b> | <b>1,567</b>     | <b>50,618</b> |
| R2023 On 06/11/2014 Bond Future |        |            | 7.67000   | 102.00861 | 7.73576            | 101.60989          |                   | 5.62       | 690,598,289.70        | 6,770            | 0             |
| R2023 On 05/02/2015 Bond Future |        |            | 7.73833   | 103.55198 | 7.80158            | 103.17888          |                   | 5.86       | 0.00                  | 0                | 10,317        |
| R2023 On 07/05/2015 Bond Future |        |            | 7.77390   | 101.38184 | 7.83964            | 101.00370          |                   | 6.26       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future |        |            | 7.78713   | 103.25896 | 7.85591            | 102.87316          |                   | 6.34       | 0.00                  | 0                | 0             |
| <b>Total R2023 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>690,598,289.70</b> | <b>6,770</b>     | <b>10,317</b> |
| R2023 On 06/11/2014 Bond Future | 8.59   | Call       |           |           | 5,001.88000        | 5.00188            | 5,400,600         | 6.07       | 0.00                  | 0                | 0             |
| R2023 On 06/11/2014 Bond Future | 8.59   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 6.07       | 0.00                  | 0                | 0             |
| R2023 On 06/11/2014 Bond Future | 8.60   | Call       |           |           | 5,058.53000        | 5.05853            | 5,457,250         | 6.08       | 0.00                  | 0                | 0             |
| R2023 On 06/11/2014 Bond Future | 8.60   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 6.08       | 0.00                  | 0                | 0             |
| R2023 On 06/11/2014 Bond Future | 8.61   | Call       |           |           | 5,115.14000        | 5.11514            | 5,513,860         | 6.08       | 0.00                  | 0                | 0             |
| R2023 On 06/11/2014 Bond Future | 8.61   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 6.08       | 0.00                  | 0                | 0             |
| R2023 On 05/02/2015 Bond Future | 8.74   | Put        |           |           | 59.10000           | 0.05910            | 43,210            | 6.26       | 0.00                  | 0                | 0             |
| R2023 On 05/02/2015 Bond Future | 8.75   | Call       |           |           | 5,446.17000        | 5.44617            | 5,803,950         | 6.26       | 0.00                  | 0                | 0             |
| R2023 On 05/02/2015 Bond Future | 8.75   | Put        |           |           | 56.75000           | 0.05675            | 41,430            | 6.26       | 0.00                  | 0                | 0             |
| R2023 On 05/02/2015 Bond Future | 8.76   | Call       |           |           | 5,498.56000        | 5.49856            | 5,856,910         | 6.26       | 0.00                  | 0                | 0             |
| R2023 On 05/02/2015 Bond Future | 8.76   | Put        |           |           | 54.31000           | 0.05431            | 39,560            | 6.26       | 0.00                  | 0                | 0             |
| R2023 On 05/02/2015 Bond Future | 8.74   | Call       |           |           | 5,393.65000        | 5.39365            | 5,750,860         | 6.26       | 0.00                  | 0                | 0             |
| R2023 On 07/05/2015 Bond Future | 8.16   | Put        |           |           | 1,050.39000        | 1.05039            | 924,300           | 6.42       | 0.00                  | 0                | 0             |
| R2023 On 07/05/2015 Bond Future | 8.14   | Call       |           |           | 2,793.40000        | 2.79340            | 3,042,080         | 6.42       | 0.00                  | 0                | 0             |
| R2023 On 07/05/2015 Bond Future | 8.14   | Put        |           |           | 1,088.45000        | 1.08845            | 958,990           | 6.42       | 0.00                  | 0                | 0             |
| R2023 On 07/05/2015 Bond Future | 8.15   | Call       |           |           | 2,830.36000        | 2.83036            | 3,080,730         | 6.42       | 0.00                  | 0                | 0             |
| R2023 On 07/05/2015 Bond Future | 8.15   | Put        |           |           | 1,069.29000        | 1.06929            | 941,520           | 6.42       | 0.00                  | 0                | 0             |
| R2023 On 07/05/2015 Bond Future | 8.16   | Call       |           |           | 2,867.55000        | 2.86755            | 3,119,600         | 6.42       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future | 8.25   | Call       |           |           | 3,546.37000        | 3.54637            | 3,800,920         | 6.53       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future | 8.25   | Put        |           |           | 1,371.55000        | 1.37155            | 1,240,300         | 6.53       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future | 8.26   | Call       |           |           | 3,582.40000        | 3.58240            | 3,838,270         | 6.53       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future | 8.26   | Put        |           |           | 1,353.18000        | 1.35318            | 1,223,250         | 6.53       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future | 9.07   | Call       |           |           | 6,893.27000        | 6.89327            | 7,231,250         | 6.73       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future | 9.07   | Put        |           |           | 381.70000          | 0.38170            | 333,880           | 6.73       | 0.00                  | 0                | 911           |
| R2023 On 06/08/2015 Bond Future | 8.24   | Call       |           |           | 3,510.49000        | 3.51049            | 3,763,720         | 6.53       | 0.00                  | 0                | 0             |
| R2023 On 06/08/2015 Bond Future | 8.24   | Put        |           |           | 1,390.12000        | 1.39012            | 1,257,550         | 6.53       | 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>690,598,289.70</b> | <b>6,770</b>     | <b>11,228</b> |
| R203 On 06/11/2014 Bond Future  |        |            | 6.74500   | 105.11888 | 6.79580            | 104.98638          |                   | 1.96       | 584,881,448.32        | 5,564            | 0             |
| R203 On 05/02/2015 Bond Future  |        |            | 6.82241   | 106.70140 | 6.86174            | 106.60750          |                   | 1.89       | 0.00                  | 0                | 15,535        |
| R203 On 07/05/2015 Bond Future  |        |            | 6.81588   | 104.34244 | 6.85918            | 104.24831          |                   | 1.93       | 0.00                  | 0                | 0             |
| R203 On 06/08/2015 Bond Future  |        |            | 6.72937   | 106.27482 | 6.77868            | 106.17827          |                   | 1.81       | 0.00                  | 0                | 0             |
| <b>Total R203 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>584,881,448.32</b> | <b>5,564</b>     | <b>15,535</b> |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R203                      | On | 06/11/2014 | Bond Future | 6.84   | Call       |           |           | 123.19000          | 0.12319            | 247,620           | 1.98       | 0.00                  | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.84   | Put        |           |           | 8.07000            | 0.00807            | 0,000             | 1.98       | 0.00                  | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.85   | Call       |           |           | 146.11000          | 0.14611            | 273,640           | 1.98       | 0.00                  | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.85   | Put        |           |           | 4.97000            | 0.00497            | 0,000             | 1.98       | 0.00                  | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.86   | Call       |           |           | 170.10000          | 0.17010            | 299,660           | 1.98       | 0.00                  | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.86   | Put        |           |           | 2.94000            | 0.00294            | 0,000             | 1.98       | 0.00                  | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.98   | Call       |           |           | 478.70000          | 0.47870            | 611,200           | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.98   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Call       |           |           | 3,476.15000        | 3.47615            | 3,569,980         | 2.06       | 0.00                  | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Put        |           |           | 0.20000            | 0.00020            | 0,130             | 2.06       | 0.00                  | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Call       |           |           | 3,498.98000        | 3.49898            | 3,592,820         | 2.06       | 0.00                  | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Put        |           |           | 0.18000            | 0.00018            | 0,120             | 2.06       | 0.00                  | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Call       |           |           | 1,968.58000        | 1.96858            | 2,059,020         | 2.05       | 0.00                  | 0                | 55            |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Put        |           |           | 15.66000           | 0.01566            | 12,200            | 2.05       | 0.00                  | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Call       |           |           | 3,453.30000        | 3.45330            | 3,547,130         | 2.06       | 0.00                  | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Put        |           |           | 0.21000            | 0.00021            | 0,140             | 2.06       | 0.00                  | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Call       |           |           | 1,105.56000        | 1.10556            | 1,172,880         | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Put        |           |           | 260.96000          | 0.26096            | 234,150           | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Call       |           |           | 1,121.45000        | 1.12145            | 1,189,210         | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Put        |           |           | 255.36000          | 0.25536            | 228,990           | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Call       |           |           | 1,089.77000        | 1.08977            | 1,156,630         | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Put        |           |           | 266.67000          | 0.26667            | 239,400           | 2.01       | 0.00                  | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.76   | Put        |           |           | 683.57000          | 0.68357            | 634,650           | 1.81       | 0.00                  | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.74   | Call       |           |           | 626.97000          | 0.62697            | 673,700           | 1.81       | 0.00                  | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.74   | Put        |           |           | 702.70000          | 0.70270            | 652,880           | 1.81       | 0.00                  | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.75   | Call       |           |           | 636.76000          | 0.63676            | 683,940           | 1.81       | 0.00                  | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.75   | Put        |           |           | 692.90000          | 0.69290            | 643,530           | 1.81       | 0.00                  | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.76   | Call       |           |           | 647.01000          | 0.64701            | 694,640           | 1.81       | 0.00                  | 0                | 0             |
| <b>Total R203 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>55</b>     |
| <b>Total For R203</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>584,881,448.32</b> | <b>5,564</b>     | <b>15,590</b> |
| R2030                     | On | 06/11/2014 | Bond Future |        |            | 8.38000   | 98.98418  | 8.45572            | 98.35719           |                   |            | 184,902,448.24        | 1,868            | 0             |
| R2030                     | On | 05/02/2015 | Bond Future |        |            | 8.45160   | 96.42055  | 8.51928            | 95.86920           |                   |            | 0.00                  | 0                | 4,658         |
| R2030                     | On | 07/05/2015 | Bond Future |        |            | 8.49987   | 98.05745  | 8.56950            | 97.49800           |                   |            | 0.00                  | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>184,902,448.24</b> | <b>1,868</b>     | <b>4,658</b>  |
| R2030                     | On | 06/11/2014 | Bond Future | 8.99   | Call       |           |           | 4,263.94000        | 4.26394            | 4,890,930         |            | 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       |           |           | 4,341.15000        | 4.34115            | 4,968,140         |            | 0.00                  | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.01   | Call       |           |           | 4,418.27000        | 4.41827            | 5,045,260         |            | 0.00                  | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.01   | 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 | 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       |           |           | 5,751.01000        | 5.75101            | 6,302,360         |            | 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       |           |           | 5,602.30000        | 5.60230            | 6,153,650         |            | 0.00                  | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 5,676.70000        | 5.67670            | 6,228,050         |            | 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       |           |           | 1,428.92000        | 1.42892            | 1,988,370         |            | 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       |           |           | 1,507.19000        | 1.50719            | 2,066,640         |            | 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       |           |           | 1,350.55000        | 1.35055            | 1,910,000         |            | 0.00                  | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>184,902,448.24</b> | <b>1,868</b>     | <b>4,658</b>  |
| R2032                     | On | 06/11/2014 | Bond Future |        |            | 8.53500   | 98.37843  | 8.60575            | 97.75815           |                   |            | 0.00                  | 0                | 0             |
| R2032                     | On | 05/02/2015 | Bond Future |        |            | 8.60943   | 99.80729  | 8.67194            | 99.26765           |                   |            | 0.00                  | 0                | 3             |
| R2032                     | On | 07/05/2015 | Bond Future |        |            | 8.65824   | 97.34328  | 8.72247            | 96.79583           |                   |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/08/2015 | Bond Future |        |            | 8.69276   | 99.14663  | 8.75898            | 98.58840           |                   |            | 0.00                  | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3</b>      |
| R2032                     | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 929.30000          | 0.92930            | 309,020           |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/11/2014 | Bond Future | 8.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/11/2014 | Bond Future | 8.51   | Put        |           |           | 840.86000          | 0.84086            | 220,580           |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/11/2014 | Bond Future | 8.49   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/11/2014 | Bond Future | 8.49   | Put        |           |           | 1,017.86000        | 1.01786            | 397,580           |            | 0.00                  | 0                | 0             |
| R2032                     | On | 05/02/2015 | Bond Future | 8.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 05/02/2015 | Bond Future | 8.50   | Put        |           |           | 1,495.08000        | 1.49508            | 955,440           |            | 0.00                  | 0                | 0             |
| R2032                     | On | 05/02/2015 | Bond Future | 8.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 05/02/2015 | Bond Future | 8.51   | Put        |           |           | 1,407.19000        | 1.40719            | 867,550           |            | 0.00                  | 0                | 0             |
| R2032                     | On | 05/02/2015 | Bond Future | 8.49   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 05/02/2015 | Bond Future | 8.49   | Put        |           |           | 1,583.08000        | 1.58308            | 1,043,440         |            | 0.00                  | 0                | 0             |
| R2032                     | On | 07/05/2015 | Bond Future | 8.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 07/05/2015 | Bond Future | 8.50   | Put        |           |           | 1,915.84000        | 1.91584            | 1,368,390         |            | 0.00                  | 0                | 0             |
| R2032                     | On | 07/05/2015 | Bond Future | 8.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 07/05/2015 | Bond Future | 8.51   | Put        |           |           | 1,828.53000        | 1.82853            | 1,281,080         |            | 0.00                  | 0                | 0             |
| R2032                     | On | 07/05/2015 | Bond Future | 8.49   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 07/05/2015 | Bond Future | 8.49   | Put        |           |           | 2,003.27000        | 2.00327            | 1,455,820         |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/08/2015 | Bond Future | 8.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/08/2015 | Bond Future | 8.50   | Put        |           |           | 2,210.53000        | 2.21053            | 1,652,300         |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/08/2015 | Bond Future | 8.51   | Call       |           |           | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032                     | On | 06/08/2015 | Bond Future | 8.51   | Put        |           |           | 2,123.80000        | 2.12380            | 1,565,570         |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/08/2015 | Bond Future | 8.49   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2032                     | On | 06/08/2015 | Bond Future | 8.49   | Put        |           |           | 2,297.37000        | 2.29737            | 1,739,140         |            | 0.00                  | 0                | 0             |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3</b>      |
| R2037                     | On | 06/11/2014 | Bond Future |        |            | 8.66000   | 100.79015 | 8.73071            | 100.10987          |                   |            | 363,650,861.20        | 3,608            | 0             |
| R2037                     | On | 05/02/2015 | Bond Future |        |            | 8.73087   | 97.99023  | 8.79325            | 97.39853           |                   |            | 0.00                  | 0                | 13,845        |
| R2037                     | On | 07/05/2015 | Bond Future |        |            | 8.77993   | 99.65387  | 8.84394            | 99.05344           |                   |            | 0.00                  | 0                | 500           |
| R2037                     | On | 06/08/2015 | Bond Future |        |            | 8.81715   | 97.23894  | 8.88306            | 96.62673           |                   |            | 0.00                  | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>363,650,861.20</b> | <b>3,608</b>     | <b>14,345</b> |
| R2037                     | On | 06/11/2014 | Bond Future | 9.70   | Call       |           |           | 8,618.95000        | 8.61895            | 9,299,230         |            | 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 | 06/11/2014 | Bond Future | 9.71   | Call       |           |           | 8,701.44000        | 8.70144            | 9,381,720         |            | 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       |           |           | 8,536.34000        | 8.53634            | 9,216,620         |            | 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 | 05/02/2015 | Bond Future | 9.49   | Call       |           |           | 6,240.62000        | 6.24062            | 6,832,320         |            | 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       |           |           | 6,325.49000        | 6.32549            | 6,917,190         |            | 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       |           |           | 6,410.23000        | 6.41023            | 7,001,930         |            | 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 | 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       |           |           | 1,439.66000        | 1.43966            | 2,040,090         |            | 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       |           |           | 1,530.76000        | 1.53076            | 2,131,190         |            | 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       |           |           | 1,348.43000        | 1.34843            | 1,948,860         |            | 0.00                  | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.76   | Put        |           |           | 1,148.02000        | 1.14802            | 535,810           |            | 0.00                  | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.74   | Put        |           |           | 1,336.62000        | 1.33662            | 724,410           |            | 0.00                  | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.75   | Put        |           |           | 1,242.25000        | 1.24225            | 630,040           |            | 0.00                  | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.76   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>363,650,861.20</b> | <b>3,608</b>     | <b>14,345</b> |
| R204                      | On | 06/11/2014 | Bond Future |        |            | 7.05500   | 106.43465 | 7.09576            | 106.28859          |                   | 2.88       | 874,041,345.80        | 8,212            | 0             |
| R204                      | On | 05/02/2015 | Bond Future |        |            | 7.12217   | 104.02441 | 7.16038            | 103.89519          |                   | 2.95       | 642,974,878.21        | 6,181            | 10,772        |
| R204                      | On | 07/05/2015 | Bond Future |        |            | 7.14454   | 105.78911 | 7.18539            | 105.65906          |                   | 2.99       | 0.00                  | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future |        |            | 7.12112   | 103.70681 | 7.16570            | 103.57366          |                   | 3.08       | 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 R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,517,016,224.01</b> | <b>14,393</b>    | <b>10,772</b> |
| R204                      | On | 06/11/2014 | Bond Future | 6.99   | Call       |           |           | 0.48000            | 0.00048            | 0,000             | 2.88       | 0.00                    | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 6.99   | Put        |           |           | 379.99000          | 0.37999            | 233,450           | 2.88       | 0.00                    | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.00   | Call       |           |           | 0.93000            | 0.00093            | 0,000             | 2.88       | 0.00                    | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.00   | Put        |           |           | 344.49000          | 0.34449            | 197,500           | 2.88       | 0.00                    | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.01   | Call       |           |           | 1.71000            | 0.00171            | 0,000             | 2.88       | 0.00                    | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.01   | Put        |           |           | 309.32000          | 0.30932            | 161,550           | 2.88       | 0.00                    | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.99   | Call       |           |           | 3,141.88000        | 3.14188            | 3,287,940         | 3.18       | 0.00                    | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 3.18       | 0.00                    | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Call       |           |           | 3,642.65000        | 3.64265            | 3,770,120         | 3.19       | 0.00                    | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Put        |           |           | 7.46000            | 0.00746            | 5,710             | 3.19       | 0.00                    | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Call       |           |           | 3,578.83000        | 3.57883            | 3,706,120         | 3.19       | 0.00                    | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Put        |           |           | 8.33000            | 0.00833            | 6,400             | 3.19       | 0.00                    | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Call       |           |           | 3,610.76000        | 3.61076            | 3,738,140         | 3.19       | 0.00                    | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Put        |           |           | 7.91000            | 0.00791            | 6,070             | 3.19       | 0.00                    | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Call       |           |           | 1,507.85000        | 1.50785            | 1,595,260         | 3.04       | 0.00                    | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Put        |           |           | 481.57000          | 0.48157            | 438,930           | 3.04       | 0.00                    | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Call       |           |           | 1,464.91000        | 1.46491            | 1,551,030         | 3.04       | 0.00                    | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Put        |           |           | 501.49000          | 0.50149            | 457,560           | 3.04       | 0.00                    | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Call       |           |           | 1,486.31000        | 1.48631            | 1,573,080         | 3.04       | 0.00                    | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Put        |           |           | 491.45000          | 0.49145            | 448,170           | 3.04       | 0.00                    | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Call       |           |           | 2,217.13000        | 2.21713            | 2,314,590         | 3.18       | 0.00                    | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Put        |           |           | 462.33000          | 0.46233            | 426,640           | 3.18       | 0.00                    | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Call       |           |           | 3,777.91000        | 3.77791            | 3,897,000         | 3.29       | 0.00                    | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Put        |           |           | 146.02000          | 0.14602            | 131,960           | 3.29       | 0.00                    | 0                | 699           |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Call       |           |           | 2,173.61000        | 2.17361            | 2,270,180         | 3.18       | 0.00                    | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Put        |           |           | 477.26000          | 0.47726            | 440,680           | 3.18       | 0.00                    | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Call       |           |           | 2,195.32000        | 2.19532            | 2,292,340         | 3.18       | 0.00                    | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Put        |           |           | 469.74000          | 0.46974            | 433,610           | 3.18       | 0.00                    | 0                | 0             |
| <b>Total R204 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>699</b>    |
| <b>Total For R204</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,517,016,224.01</b> | <b>14,393</b>    | <b>11,471</b> |
| R2044                     | On | 06/11/2014 | Bond Future |        |            | 8.74500   | 102.47845 | 8.82069            | 101.68870          |                   |            | 61,487,070.00           | 600              | 0             |
| R2044                     | On | 05/02/2015 | Bond Future |        |            | 8.81394   | 99.57099  | 8.88141            | 98.87651           |                   |            | 0.00                    | 0                | 3,002         |
| R2044                     | On | 07/05/2015 | Bond Future |        |            | 8.86174   | 101.26146 | 8.93093            | 100.55656          |                   |            | 0.00                    | 0                | 0             |
| R2044                     | On | 06/08/2015 | Bond Future |        |            | 8.89847   | 98.75101  | 8.96962            | 98.03245           |                   |            | 0.00                    | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>61,487,070.00</b>    | <b>600</b>       | <b>3,002</b>  |
| R2044                     | On | 06/11/2014 | Bond Future | 8.99   | Call       |           |           | 1,728.59000        | 1.72859            | 2,518,340         |            | 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       |           |           | 1,829.08000        | 1.82908            | 2,618,830         |            | 0.00                    | 0                | 0             |
| 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       |           |           | 1,929.38000        | 1.92938            | 2,719,130         |            | 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 05/02/2015 Bond Future | 8.99   | Call       |           |           | 1,100.50000        | 1.10050            | 1,794,980         |            | 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       |           |           | 1,200.79000        | 1.20079            | 1,895,270         |            | 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       |           |           | 1,300.90000        | 1.30090            | 1,995,380         |            | 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 07/05/2015 Bond Future | 9.00   | Call       |           |           | 695.18000          | 0.69518            | 1,400,080         |            | 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       |           |           | 795.14000          | 0.79514            | 1,500,040         |            | 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       |           |           | 595.06000          | 0.59506            | 1,299,960         |            | 0.00                    | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R2044 On 06/08/2015 Bond Future | 8.74   | Put        |           |           | 2,351.60000        | 2.35160            | 1,633,040         |            | 0.00                    | 0                | 0             |
| R2044 On 06/08/2015 Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R2044 On 06/08/2015 Bond Future | 8.75   | Put        |           |           | 2,247.20000        | 2.24720            | 1,528,640         |            | 0.00                    | 0                | 0             |
| R2044 On 06/08/2015 Bond Future | 8.76   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R2044 On 06/08/2015 Bond Future | 8.76   | Put        |           |           | 2,142.98000        | 2.14298            | 1,424,420         |            | 0.00                    | 0                | 0             |
| R2044 On 06/08/2015 Bond Future | 8.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>61,487,070.00</b>    | <b>600</b>       | <b>3,002</b>  |
| R2048 On 06/11/2014 Bond Future |        |            | 8.73500   | 101.87973 | 8.80569            | 101.12123          |                   |            | 1,693,954,270.71        | 16,627           | 0             |
| R2048 On 05/02/2015 Bond Future |        |            | 8.79991   | 103.39720 | 8.86741            | 102.68256          |                   |            | 0.00                    | 0                | 38,123        |
| R2048 On 07/05/2015 Bond Future |        |            | 8.84349   | 100.71781 | 8.91265            | 99.99250           |                   |            | 0.00                    | 0                | 0             |
| R2048 On 06/08/2015 Bond Future |        |            | 8.87561   | 102.58294 | 8.94665            | 101.84356          |                   |            | 0.00                    | 0                | 0             |
| <b>Total R2048 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>1,693,954,270.71</b> | <b>16,627</b>    | <b>38,123</b> |
| R2048 On 06/11/2014 Bond Future | 9.72   | Call       |           |           | 8,962.05000        | 8.96205            | 9,720,550         |            | 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       |           |           | 9,052.02000        | 9.05202            | 9,810,520         |            | 0.00                    | 0                | 0             |
| 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       |           |           | 9,141.83000        | 9.14183            | 9,900,330         |            | 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 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       |           |           | 6,185.41000        | 6.18541            | 6,900,050         |            | 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       |           |           | 6,279.11000        | 6.27911            | 6,993,750         |            | 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       |           |           | 6,372.63000        | 6.37263            | 7,087,270         |            | 0.00                    | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.24   | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R2048                     | On | 07/05/2015 | Bond Future | 9.25   | Call       |           |           | 3,407.40000        | 3.40740            | 4,132,710         |            | 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       |           |           | 3,505.21000        | 3.50521            | 4,230,520         |            | 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       |           |           | 3,309.41000        | 3.30941            | 4,034,720         |            | 0.00                    | 0                | 0             |
| R2048                     | On | 06/08/2015 | Bond Future | 8.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R2048                     | On | 06/08/2015 | Bond Future | 8.74   | Put        |           |           | 2,178.31000        | 2.17831            | 1,438,930         |            | 0.00                    | 0                | 0             |
| R2048                     | On | 06/08/2015 | Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R2048                     | On | 06/08/2015 | Bond Future | 8.75   | Put        |           |           | 2,070.95000        | 2.07095            | 1,331,570         |            | 0.00                    | 0                | 0             |
| R2048                     | On | 06/08/2015 | Bond Future | 8.76   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R2048                     | On | 06/08/2015 | Bond Future | 8.76   | Put        |           |           | 1,963.79000        | 1.96379            | 1,224,410         |            | 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>1,693,954,270.71</b> | <b>16,627</b>    | <b>38,123</b> |
| R207                      | On | 06/11/2014 | Bond Future |        |            | 7.25500   | 102.30839 | 7.33575            | 101.96560          |                   | 3.78       | 2,313,499,623.07        | 22,613           | 0             |
| R207                      | On | 05/02/2015 | Bond Future |        |            | 7.33129   | 100.18151 | 7.40085            | 99.89908           |                   | 3.89       | 2,003,630.20            | 20               | 36,157        |
| R207                      | On | 07/05/2015 | Bond Future |        |            | 7.36462   | 101.88159 | 7.43828            | 101.59569          |                   | 3.96       | 0.00                    | 0                | 0             |
| R207                      | On | 06/08/2015 | Bond Future |        |            | 7.36312   | 100.12262 | 7.44193            | 99.83078           |                   | 4.11       | 0.00                    | 0                | 0             |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,315,503,253.27</b> | <b>22,633</b>    | <b>36,157</b> |
| R207                      | On | 06/11/2014 | Bond Future | 7.34   | Call       |           |           | 90.48000           | 0.09048            | 360,790           | 3.81       | 0.00                    | 0                | 0             |
| R207                      | On | 06/11/2014 | Bond Future | 7.34   | Put        |           |           | 72.48000           | 0.07248            | 0,000             | 3.81       | 0.00                    | 0                | 0             |
| R207                      | On | 06/11/2014 | Bond Future | 7.35   | Call       |           |           | 114.94000          | 0.11494            | 403,130           | 3.82       | 0.00                    | 0                | 0             |
| R207                      | On | 06/11/2014 | Bond Future | 7.35   | Put        |           |           | 54.60000           | 0.05460            | 0,000             | 3.82       | 0.00                    | 0                | 0             |
| R207                      | On | 06/11/2014 | Bond Future | 7.36   | Call       |           |           | 142.73000          | 0.14273            | 445,450           | 3.82       | 0.00                    | 0                | 0             |
| R207                      | On | 06/11/2014 | Bond Future | 7.36   | Put        |           |           | 40.07000           | 0.04007            | 0,000             | 3.82       | 0.00                    | 0                | 0             |
| R207                      | On | 05/02/2015 | Bond Future | 8.49   | Call       |           |           | 4,311.21000        | 4.31121            | 4,589,070         | 4.18       | 0.00                    | 0                | 0             |
| R207                      | On | 05/02/2015 | Bond Future | 8.49   | Put        |           |           | 13.37000           | 0.01337            | 8,800             | 4.18       | 0.00                    | 0                | 0             |
| R207                      | On | 05/02/2015 | Bond Future | 8.50   | Call       |           |           | 4,348.98000        | 4.34898            | 4,627,040         | 4.18       | 0.00                    | 0                | 0             |
| R207                      | On | 05/02/2015 | Bond Future | 8.50   | Put        |           |           | 12.74000           | 0.01274            | 8,370             | 4.18       | 0.00                    | 0                | 0             |
| R207                      | On | 05/02/2015 | Bond Future | 8.51   | Call       |           |           | 4,386.69000        | 4.38669            | 4,664,960         | 4.18       | 0.00                    | 0                | 0             |
| R207                      | On | 05/02/2015 | Bond Future | 8.51   | Put        |           |           | 12.07000           | 0.01207            | 7,910             | 4.18       | 0.00                    | 0                | 0             |
| R207                      | On | 07/05/2015 | Bond Future | 8.26   | Call       |           |           | 3,341.87000        | 3.34187            | 3,588,630         | 4.16       | 0.00                    | 0                | 0             |
| R207                      | On | 07/05/2015 | Bond Future | 8.26   | Put        |           |           | 219.22000          | 0.21922            | 180,080           | 4.16       | 0.00                    | 0                | 0             |
| R207                      | On | 07/05/2015 | Bond Future | 7.73   | Call       |           |           | 1,793.50000        | 1.79350            | 1,983,760         | 4.02       | 0.00                    | 0                | 66            |
| R207                      | On | 07/05/2015 | Bond Future | 7.73   | Put        |           |           | 671.00000          | 0.67100            | 575,360           | 4.02       | 0.00                    | 0                | 0             |
| R207                      | On | 07/05/2015 | Bond Future | 8.24   | Call       |           |           | 3,277.58000        | 3.27758            | 3,522,800         | 4.16       | 0.00                    | 0                | 0             |
| R207                      | On | 07/05/2015 | Bond Future | 8.24   | Put        |           |           | 229.50000          | 0.22950            | 188,820           | 4.16       | 0.00                    | 0                | 0             |
| R207                      | On | 07/05/2015 | Bond Future | 8.25   | Call       |           |           | 3,309.68000        | 3.30968            | 3,555,670         | 4.16       | 0.00                    | 0                | 0             |
| R207                      | On | 07/05/2015 | Bond Future | 8.25   | Put        |           |           | 224.31000          | 0.22431            | 184,400           | 4.16       | 0.00                    | 0                | 0             |
| R207                      | On | 06/08/2015 | Bond Future | 7.75   | Call       |           |           | 2,069.95000        | 2.06995            | 2,255,870         | 4.18       | 0.00                    | 0                | 0             |
| R207                      | On | 06/08/2015 | Bond Future | 7.75   | Put        |           |           | 939.06000          | 0.93906            | 833,140           | 4.18       | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R207                     | On | 06/08/2015 | Bond Future | 7.76   | Call       |           |           | 2,093.46000        | 2.09346            | 2,280,470         | 4.18       | 0.00                    | 0                | 0             |
| R207                     | On | 06/08/2015 | Bond Future | 7.76   | Put        |           |           | 926.13000          | 0.92613            | 821,300           | 4.18       | 0.00                    | 0                | 0             |
| R207                     | On | 06/08/2015 | Bond Future | 7.46   | Call       |           |           | 1,448.56000        | 1.44856            | 1,600,930         | 4.10       | 0.00                    | 0                | 70            |
| R207                     | On | 06/08/2015 | Bond Future | 7.46   | Put        |           |           | 1,381.79000        | 1.38179            | 1,242,320         | 4.10       | 0.00                    | 0                | 0             |
| R207                     | On | 06/08/2015 | Bond Future | 7.74   | Call       |           |           | 2,046.55000        | 2.04655            | 2,231,380         | 4.18       | 0.00                    | 0                | 0             |
| R207                     | On | 06/08/2015 | Bond Future | 7.74   | Put        |           |           | 952.13000          | 0.95213            | 845,120           | 4.18       | 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>2,315,503,253.27</b> | <b>22,633</b>    | <b>36,293</b> |
| R208                     | On | 06/11/2014 | Bond Future |        |            | 7.43000   | 97.36014  | 7.50575            | 96.98924           |                   | 4.66       | 935,144,144.70          | 9,605            | 0             |
| R208                     | On | 05/02/2015 | Bond Future |        |            | 7.50144   | 98.81285  | 7.57037            | 98.48687           |                   | 4.75       | 0.00                    | 0                | 52,027        |
| R208                     | On | 07/05/2015 | Bond Future |        |            | 7.53480   | 97.08764  | 7.60706            | 96.75740           |                   | 5.04       | 0.00                    | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future |        |            | 7.54021   | 98.88563  | 7.61652            | 98.54869           |                   | 5.08       | 0.00                    | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future |        |            | 7.57019   | 97.17084  | 7.65000            | 7.65000            |                   | 5.08       | 0.00                    | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>935,144,144.70</b>   | <b>9,605</b>     | <b>52,027</b> |
| R208                     | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 5.11       | 0.00                    | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.44   | Put        |           |           | 331.25000          | 0.33125            | 0,000             | 4.65       | 0.00                    | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.45   | Call       |           |           | 14.54000           | 0.01454            | 98,090            | 4.65       | 0.00                    | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.45   | Put        |           |           | 287.35000          | 0.28735            | 0,000             | 4.65       | 0.00                    | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.46   | Call       |           |           | 21.76000           | 0.02176            | 147,100           | 4.65       | 0.00                    | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.46   | Put        |           |           | 245.56000          | 0.24556            | 0,000             | 4.65       | 0.00                    | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 4,710.60000        | 4.71060            | 5,081,500         | 5.11       | 0.00                    | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.44   | Call       |           |           | 9.41000            | 0.00941            | 49,060            | 4.65       | 0.00                    | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Call       |           |           | 4,351.94000        | 4.35194            | 4,666,010         | 5.09       | 0.00                    | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Put        |           |           | 39.60000           | 0.03960            | 27,690            | 5.09       | 0.00                    | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Call       |           |           | 4,266.32000        | 4.26632            | 4,579,420         | 5.09       | 0.00                    | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Put        |           |           | 43.27000           | 0.04327            | 30,390            | 5.09       | 0.00                    | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Call       |           |           | 4,309.17000        | 4.30917            | 4,622,750         | 5.09       | 0.00                    | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Put        |           |           | 41.46000           | 0.04146            | 29,060            | 5.09       | 0.00                    | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Call       |           |           | 2,501.86000        | 2.50186            | 2,735,850         | 5.21       | 0.00                    | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Put        |           |           | 685.39000          | 0.68539            | 589,140           | 5.21       | 0.00                    | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Call       |           |           | 2,439.09000        | 2.43909            | 2,670,250         | 5.21       | 0.00                    | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Put        |           |           | 711.79000          | 0.71179            | 612,710           | 5.21       | 0.00                    | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Call       |           |           | 2,470.27000        | 2.47027            | 2,702,860         | 5.21       | 0.00                    | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Put        |           |           | 698.37000          | 0.69837            | 600,720           | 5.21       | 0.00                    | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.85   | Put        |           |           | 267.12000          | 0.26712            | 228,790           | 5.40       | 0.00                    | 0                | 198           |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Put        |           |           | 1,072.68000        | 1.07268            | 957,030           | 5.24       | 0.00                    | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Call       |           |           | 2,729.67000        | 2.72967            | 2,952,150         | 5.24       | 0.00                    | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Put        |           |           | 1,057.94000        | 1.05794            | 943,480           | 5.24       | 0.00                    | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Call       |           |           | 2,758.21000        | 2.75821            | 2,981,870         | 5.24       | 0.00                    | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Put        |           |           | 1,043.37000        | 1.04337            | 930,090           | 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 | 06/08/2015 | Bond Future | 8.85   | Call       |           |           | 5,519.97000        | 5.51997            | 5,818,580         | 5.40       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Call       |           |           | 2,701.26000        | 2.70126            | 2,922,550         | 5.24       | 0.00                  | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.76   | Call       |           |           | 0.00000            | 0.00000            | 2,418,720         | 5.16       | 0.00                  | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.76   | Put        |           |           | 0.00000            | 0.00000            | 1,613,430         | 5.16       | 0.00                  | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 8.48   | Call       |           |           | 0.00000            | 0.00000            | 4,473,780         | 5.39       | 0.00                  | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 8.48   | Put        |           |           | 0.00000            | 0.00000            | 687,050           | 5.39       | 1,511,510.00          | 2,200            | 2,200         |
| R208                     | On | 05/11/2015 | Bond Future | 7.74   | Call       |           |           | 0.00000            | 0.00000            | 2,369,930         | 5.16       | 0.00                  | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.74   | Put        |           |           | 0.00000            | 0.00000            | 1,649,100         | 5.16       | 0.00                  | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.75   | Call       |           |           | 0.00000            | 0.00000            | 2,394,260         | 5.16       | 0.00                  | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.75   | Put        |           |           | 0.00000            | 0.00000            | 1,631,190         | 5.16       | 0.00                  | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,511,510.00</b>   | <b>2,200</b>     | <b>2,398</b>  |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>936,655,654.70</b> | <b>11,805</b>    | <b>54,425</b> |
| R209                     | On | 06/11/2014 | Bond Future |        |            | 8.57500   | 78.09789  | 8.64567            | 77.53477           |                   | 10.74      | 580,814,007.93        | 7,437            | 0             |
| R209                     | On | 05/02/2015 | Bond Future |        |            | 8.64201   | 79.22182  | 8.70424            | 78.73209           |                   | 11.51      | 0.00                  | 0                | 28,435        |
| R209                     | On | 07/05/2015 | Bond Future |        |            | 8.68515   | 77.41641  | 8.74892            | 76.91929           |                   | 12.44      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future |        |            | 8.71571   | 78.85046  | 8.78121            | 78.34369           |                   | 12.72      | 0.00                  | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>580,814,007.93</b> | <b>7,437</b>     | <b>28,435</b> |
| R209                     | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 0.53000            | 0.00053            | 0,000             | 10.74      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 1,168.21000        | 1.16821            | 604,560           | 10.74      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 8.75   | Call       |           |           | 825.49000          | 0.82549            | 1,383,060         | 10.97      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 8.75   | Put        |           |           | 5.55000            | 0.00555            | 0,000             | 10.97      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.22      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.50   | Call       |           |           | 6,335.99000        | 6.33599            | 6,899,110         | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 8.99   | Call       |           |           | 2,655.81000        | 2.65581            | 3,218,930         | 11.20      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.21      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 10.00  | Call       |           |           | 9,673.57000        | 9.67357            | 10,236,690        | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 10.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.05   | Call       |           |           | 3,104.09000        | 3.10409            | 3,667,210         | 11.26      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 8.95   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.16      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.01   | Call       |           |           | 2,805.70000        | 2.80570            | 3,368,820         | 11.22      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.44      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 10.05  | Call       |           |           | 9,993.53000        | 9.99353            | 10,556,650        | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 10.05  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.58   | Call       |           |           | 6,887.35000        | 6.88735            | 7,450,470         | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.20      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.00   | Call       |           |           | 2,730.81000        | 2.73081            | 3,293,930         | 11.21      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 8.95   | Call       |           |           | 2,354.61000        | 2.35461            | 2,917,730         | 11.16      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.58   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.95   | Call       |           |           | 9,351.17000        | 9.35117            | 9,914,290         | 11.68      | 0.00                  | 0                | 0             |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R209                     | On | 06/11/2014 | Bond Future | 9.95   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.05   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.26      | 0.00                  | 0                | 0             |
| R209                     | On | 06/11/2014 | Bond Future | 9.25   | Call       |           |           | 4,568.40000        | 4.56840            | 5,131,520         | 11.44      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 4,498.00000        | 4.49800            | 4,899,620         | 11.84      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 472.56000          | 0.47256            | 384,450           | 11.84      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 4,556.71000        | 4.55671            | 4,960,330         | 11.85      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 459.27000          | 0.45927            | 373,160           | 11.85      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 4,615.62000        | 4.61562            | 5,021,210         | 11.86      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 446.29000          | 0.44629            | 362,150           | 11.86      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 3,166.88000        | 3.16688            | 3,510,670         | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 903.32000          | 0.90332            | 757,380           | 11.68      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.00   | Call       |           |           | 3,768.68000        | 3.76868            | 4,080,550         | 12.62      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.00   | Put        |           |           | 1,858.46000        | 1.85846            | 1,673,210         | 12.62      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.01   | Call       |           |           | 3,814.54000        | 3.81454            | 4,128,460         | 12.63      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.01   | Put        |           |           | 1,829.76000        | 1.82976            | 1,646,560         | 12.63      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 8.99   | Call       |           |           | 3,723.08000        | 3.72308            | 4,032,870         | 12.61      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 8.99   | Put        |           |           | 1,887.53000        | 1.88753            | 1,700,200         | 12.61      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.00   | Put        |           |           | 2,686.65000        | 2.68665            | 2,482,250         | 12.89      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.01   | Call       |           |           | 4,385.82000        | 4.38582            | 4,689,880         | 12.90      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.01   | Put        |           |           | 2,655.17000        | 2.65517            | 2,452,460         | 12.90      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.90   | Call       |           |           | 8,754.06000        | 8.75406            | 9,177,020         | 13.39      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.90   | Put        |           |           | 835.72000          | 0.83572            | 751,910           | 13.39      | 0.00                  | 0                | 2,914         |
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Call       |           |           | 4,299.95000        | 4.29995            | 4,600,630         | 12.88      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Put        |           |           | 2,718.17000        | 2.71817            | 2,512,080         | 12.88      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.00   | Call       |           |           | 4,342.92000        | 4.34292            | 4,645,290         | 12.89      | 0.00                  | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,914</b>  |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>580,814,007.93</b> | <b>7,437</b>     | <b>31,349</b> |
| R210                     | On | 06/11/2014 | Bond Future |        |            | 174.09505 | 174.09505 | 174.09485          | 174.09485          |                   |            | 6,963,802.00          | 40               | 0             |
| R210                     | On | 05/02/2015 | Bond Future |        |            | 176.80347 | 176.80347 | 176.80466          | 176.80466          |                   |            | 0.00                  | 0                | 628           |
| R210                     | On | 07/05/2015 | Bond Future |        |            | 177.73515 | 177.73515 | 177.73867          | 177.73867          |                   |            | 0.00                  | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>6,963,802.00</b>   | <b>40</b>        | <b>628</b>    |
| R210                     | On | 06/11/2014 | Bond Future | 169.01 | Call       |           |           | 5,084.85000        | 5.08485            | 5,085,050         |            | 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       |           |           | 5,104.85000        | 5.10485            | 5,105,050         |            | 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       |           |           | 5,094.85000        | 5.09485            | 5,095,050         |            | 0.00                  | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 169.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | Call       |           |           | 1,794.66000        | 1.79466            | 1,793,470         |            | 0.00                  | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R210                     | On | 05/02/2015 | Bond Future | 174.99 | Call       |           |           | 1,814.66000        | 1.81466            | 1,813,470         |            | 0.00                  | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 174.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.00 | Call       |           |           | 1,804.66000        | 1.80466            | 1,803,470         |            | 0.00                  | 0                | 0             |
| R210                     | On | 07/05/2015 | Bond Future | 177.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R210                     | On | 07/05/2015 | Bond Future | 176.99 | Call       |           |           | 748.67000          | 0.74867            | 745,150           |            | 0.00                  | 0                | 0             |
| R210                     | On | 07/05/2015 | Bond Future | 176.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R210                     | On | 07/05/2015 | Bond Future | 177.00 | Call       |           |           | 738.67000          | 0.73867            | 735,150           |            | 0.00                  | 0                | 0             |
| R210                     | On | 07/05/2015 | Bond Future | 177.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R210                     | On | 07/05/2015 | Bond Future | 177.01 | Call       |           |           | 728.67000          | 0.72867            | 725,150           |            | 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>6,963,802.00</b>   | <b>40</b>        | <b>628</b>    |
| R211                     | On | 06/11/2014 | Bond Future |        |            | 132.58191 | 132.58191 | 132.67069          | 132.67069          |                   |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future |        |            | 133.03855 | 133.03855 | 133.12985          | 133.12985          |                   |            | 0.00                  | 0                | 1,120         |
| R211                     | On | 07/05/2015 | Bond Future |        |            | 135.31098 | 135.31098 | 135.40556          | 135.40556          |                   |            | 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 | 129.99 | Call       |           |           | 2,680.69000        | 2.68069            | 2,591,910         |            | 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       |           |           | 2,670.69000        | 2.67069            | 2,581,910         |            | 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       |           |           | 2,660.69000        | 2.66069            | 2,571,910         |            | 0.00                  | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 130.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Call       |           |           | 129.85000          | 0.12985            | 38,550            |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Call       |           |           | 119.85000          | 0.11985            | 28,550            |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Call       |           |           | 139.85000          | 0.13985            | 48,550            |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.00 | Call       |           |           | 405.56000          | 0.40556            | 310,980           |            | 0.00                  | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.01 | Call       |           |           | 395.56000          | 0.39556            | 300,980           |            | 0.00                  | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 134.99 | Call       |           |           | 415.56000          | 0.41556            | 320,980           |            | 0.00                  | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 134.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| <b>Total R211 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,120</b>  |
| R212                     | On | 06/11/2014 | Bond Future |        |            | 137.54784 | 137.54784 | 137.54810          | 137.54810          |                   |            | 112,926,776.64        | 821              | 0             |
| R212                     | On | 05/02/2015 | Bond Future |        |            | 137.92498 | 137.92498 | 137.92647          | 137.92647          |                   |            | 0.00                  | 0                | 14,864        |
| R212                     | On | 07/05/2015 | Bond Future |        |            | 140.28091 | 140.28091 | 140.28417          | 140.28417          |                   |            | 0.00                  | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>112,926,776.64</b> | <b>821</b>       | <b>14,864</b> |
| R212                     | On | 06/11/2014 | Bond Future | 135.00 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R212                     | On | 06/11/2014 | Bond Future | 135.01 | Call       |           |           | 2,538.10000        | 2.53810            | 2,537,840         |            | 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       |           |           | 2,558.10000        | 2.55810            | 2,557,840         |            | 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       |           |           | 2,548.10000        | 2.54810            | 2,547,840         |            | 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        |           |           | 63.53000           | 0.06353            | 65,020            |            | 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        |           |           | 73.53000           | 0.07353            | 75,020            |            | 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        |           |           | 83.53000           | 0.08353            | 85,020            |            | 0.00                    | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 140.99 | Put        |           |           | 705.83000          | 0.70583            | 709,090           |            | 0.00                    | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 141.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 141.00 | Put        |           |           | 715.83000          | 0.71583            | 719,090           |            | 0.00                    | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 141.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 141.01 | Put        |           |           | 725.83000          | 0.72583            | 729,090           |            | 0.00                    | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 140.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>112,926,776.64</b>   | <b>821</b>       | <b>14,864</b> |
| R213                     | On | 06/11/2014 | Bond Future |        |            | 8.41500   | 88.94668  | 8.49073            | 88.34423           |                   | 9.24       | 1,178,454,563.32        | 13,249           | 0             |
| R213                     | On | 05/02/2015 | Bond Future |        |            | 8.48719   | 90.23822  | 8.55481            | 89.70839           |                   | 9.88       | 0.00                    | 0                | 21,686        |
| R213                     | On | 07/05/2015 | Bond Future |        |            | 8.53052   | 88.22225  | 8.59995            | 87.68459           |                   | 10.65      | 0.00                    | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future |        |            | 8.56012   | 89.85579  | 8.63165            | 89.30764           |                   | 10.85      | 0.00                    | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,178,454,563.32</b> | <b>13,249</b>    | <b>21,686</b> |
| R213                     | On | 06/11/2014 | Bond Future | 8.84   | Call       |           |           | 2,703.24000        | 2.70324            | 3,305,690         | 9.51       | 0.00                    | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.84   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.51       | 0.00                    | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.85   | Call       |           |           | 2,778.85000        | 2.77885            | 3,381,300         | 9.52       | 0.00                    | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.85   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.52       | 0.00                    | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.86   | Call       |           |           | 2,854.37000        | 2.85437            | 3,456,820         | 9.53       | 0.00                    | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.86   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.53       | 0.00                    | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 5,407.93000        | 5.40793            | 5,873,870         | 10.32      | 0.00                    | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 289.86000          | 0.28986            | 225,970           | 10.32      | 0.00                    | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 5,470.46000        | 5.47046            | 5,938,050         | 10.33      | 0.00                    | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 280.95000          | 0.28095            | 218,710           | 10.33      | 0.00                    | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 5,533.14000        | 5.53314            | 6,002,340         | 10.34      | 0.00                    | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 272.28000          | 0.27228            | 211,650           | 10.34      | 0.00                    | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.74   | Call       |           |           | 3,225.95000        | 3.22595            | 3,538,450         | 10.79      | 0.00                    | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.74   | Put        |           |           | 2,155.71000        | 2.15571            | 1,930,550         | 10.79      | 0.00                    | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.75   | Call       |           |           | 3,269.11000        | 3.26911            | 3,584,000         | 10.80      | 0.00                    | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.75   | Put        |           |           | 2,123.17000        | 2.12317            | 1,900,400         | 10.80      | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| R213                     | On | 07/05/2015 | Bond Future | 8.76   | Call       |           |           | 3,312.55000        | 3.31255            | 3,629,810         | 10.81      | 0.00                    | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.76   | Put        |           |           | 2,091.01000        | 2.09101            | 1,870,610         | 10.81      | 0.00                    | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.49   | Call       |           |           | 2,850.15000        | 2.85015            | 3,107,260         | 10.85      | 0.00                    | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.49   | Put        |           |           | 3,940.43000        | 3.94043            | 3,649,390         | 10.85      | 0.00                    | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.50   | Call       |           |           | 2,884.91000        | 2.88491            | 3,144,010         | 10.85      | 0.00                    | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.50   | Put        |           |           | 3,897.58000        | 3.89758            | 3,608,530         | 10.85      | 0.00                    | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.51   | Call       |           |           | 2,920.51000        | 2.92051            | 3,181,630         | 10.86      | 0.00                    | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.51   | Put        |           |           | 3,855.67000        | 3.85567            | 3,568,640         | 10.86      | 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>1,178,454,563.32</b> | <b>13,249</b>    | <b>21,686</b> |
| R214                     | On | 06/11/2014 | Bond Future |        |            | 8.67500   | 78.89074  | 8.75068            | 78.25995           |                   | 11.26      | 194,860,127.80          | 2,470            | 0             |
| R214                     | On | 05/02/2015 | Bond Future |        |            | 8.74343   | 80.02313  | 8.81085            | 79.46835           |                   | 12.07      | 0.00                    | 0                | 6,869         |
| R214                     | On | 07/05/2015 | Bond Future |        |            | 8.78561   | 78.08721  | 8.85464            | 77.52411           |                   | 13.07      | 0.00                    | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future |        |            | 8.81629   | 79.53317  | 8.88715            | 78.95919           |                   | 13.37      | 0.00                    | 0                | 0             |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>194,860,127.80</b>   | <b>2,470</b>     | <b>6,869</b>  |
| R214                     | On | 06/11/2014 | Bond Future | 9.66   | Call       |           |           | 6,961.64000        | 6.96164            | 7,592,430         | 12.13      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.66   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 12.13      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.80   | Call       |           |           | 7,939.93000        | 7.93993            | 8,570,720         | 12.22      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.80   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 12.22      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.20   | Call       |           |           | 3,577.16000        | 3.57716            | 4,207,950         | 11.69      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.20   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 11.69      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.64   | Call       |           |           | 6,819.97000        | 6.81997            | 7,450,760         | 12.11      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.64   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 12.11      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.65   | Call       |           |           | 6,890.86000        | 6.89086            | 7,521,650         | 12.12      | 0.00                    | 0                | 0             |
| R214                     | On | 06/11/2014 | Bond Future | 9.65   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 12.12      | 0.00                    | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.49   | Call       |           |           | 5,587.42000        | 5.58742            | 6,069,310         | 12.59      | 0.00                    | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.49   | Put        |           |           | 347.18000          | 0.34718            | 274,290           | 12.59      | 0.00                    | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.50   | Call       |           |           | 5,650.09000        | 5.65009            | 6,133,730         | 12.60      | 0.00                    | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.50   | Put        |           |           | 337.18000          | 0.33718            | 266,040           | 12.60      | 0.00                    | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.51   | Call       |           |           | 5,712.90000        | 5.71290            | 6,198,250         | 12.61      | 0.00                    | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.51   | Put        |           |           | 327.44000          | 0.32744            | 258,010           | 12.61      | 0.00                    | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.15   | Put        |           |           | 1,864.00000        | 1.86400            | 1,664,440         | 13.37      | 0.00                    | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.16   | Call       |           |           | 4,246.99000        | 4.24699            | 4,612,750         | 13.38      | 0.00                    | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.16   | Put        |           |           | 1,835.46000        | 1.83546            | 1,638,120         | 13.38      | 0.00                    | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.14   | Call       |           |           | 4,150.35000        | 4.15035            | 4,511,640         | 13.36      | 0.00                    | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.14   | Put        |           |           | 1,892.91000        | 1.89291            | 1,691,100         | 13.36      | 0.00                    | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.15   | Call       |           |           | 4,198.55000        | 4.19855            | 4,562,090         | 13.37      | 0.00                    | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.75   | Put        |           |           | 4,258.40000        | 4.25840            | 3,957,360         | 13.37      | 0.00                    | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.76   | Call       |           |           | 3,178.40000        | 3.17840            | 3,453,390         | 13.38      | 0.00                    | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.76   | Put        |           |           | 4,213.40000        | 4.21340            | 3,914,410         | 13.38      | 0.00                    | 0                | 0             |

| Contract Details                          | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest  |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------|
| R214 On 06/08/2015 Bond Future            | 8.74   | Call       |           |           | 3,104.42000        | 3.10442            | 3,375,310         | 13.37      | 0.00                     | 0                | 0              |
| R214 On 06/08/2015 Bond Future            | 8.74   | Put        |           |           | 4,304.31000        | 4.30431            | 4,001,220         | 13.37      | 0.00                     | 0                | 0              |
| R214 On 06/08/2015 Bond Future            | 8.75   | Call       |           |           | 3,141.02000        | 3.14102            | 3,413,960         | 13.37      | 0.00                     | 0                | 0              |
| <b>Total R214 Option</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>       |
| <b>Total For R214</b>                     |        |            |           |           |                    |                    |                   |            | <b>194,860,127.80</b>    | <b>2,470</b>     | <b>6,869</b>   |
| <b>Total for Bond</b>                     |        |            |           |           |                    |                    |                   |            | <b>13,454,739,963.54</b> | <b>133,520</b>   | <b>385,867</b> |
| IR CAN On 06/11/2014 Can-Do Interest Rate |        |            | 145.16049 | 145.16049 | 145.24217          | 145.24217          |                   |            | 0.00                     | 107              | 0              |
| <b>Total IR CANDO ICAA Future</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>107</b>       | <b>0</b>       |
| <b>Total For IR CANDO ICAA</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>107</b>       | <b>0</b>       |
| <b>Total for Can-Do Interest Rate</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>107</b>       | <b>0</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>       |
| 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>       |

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

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

| 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/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>      |
| 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>      |



| 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/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>      |
| 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                 |        |            | 474.16600 | 474.16600 | 472.19900          | 472.19900          |                   |            | 834,532,160.00        | 176              | 0             |
| GOVI On 05/02/2015 GOVI                 |        |            | 481.19400 | 481.19400 | 479.49000          | 479.49000          |                   |            | 0.00                  | 0                | 402           |
| GOVI On 07/05/2015 GOVI                 |        |            | 489.35200 | 489.35200 | 487.62500          | 487.62500          |                   |            | 0.00                  | 0                | 130           |
| GOVI On 06/08/2015 GOVI                 |        |            | 498.31100 | 498.31100 | 496.54900          | 496.54900          |                   |            | 0.00                  | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>834,532,160.00</b> | <b>176</b>       | <b>532</b>    |
| GOVI On 06/11/2014 GOVI                 | 448.99 | Call       |           |           | 232,090.00000      | 23.20900           | 251,760,000       |            | 0.00                  | 0                | 0             |
| 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       |           |           | 231,990.00000      | 23.19900           | 251,660,000       |            | 0.00                  | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.00 | 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 |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| GOVI                     | On | 06/11/2014 | GOVI         | 449.01 | Call       |           |           | 231,890.00000      | 23.18900           | 251,560,000       |            | 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 | 05/02/2015 | GOVI         | 459.99 | Call       |           |           | 195,000.00000      | 19.50000           | 212,040,000       |            | 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       |           |           | 194,900.00000      | 19.49000           | 211,940,000       |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/02/2015 | GOVI         | 460.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/02/2015 | GOVI         | 460.01 | Call       |           |           | 194,800.00000      | 19.48000           | 211,840,000       |            | 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 | 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       |           |           | 376,150.00000      | 37.61500           | 393,420,000       |            | 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       |           |           | 376,350.00000      | 37.63500           | 393,620,000       |            | 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       |           |           | 376,250.00000      | 37.62500           | 393,520,000       |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 06/08/2015 | GOVI         | 499.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 06/08/2015 | GOVI         | 499.99 | Put        |           |           | 34,410.00000       | 3.44100            | 16,790,000        |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 06/08/2015 | GOVI         | 500.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 06/08/2015 | GOVI         | 500.00 | Put        |           |           | 34,510.00000       | 3.45100            | 16,890,000        |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 06/08/2015 | GOVI         | 500.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 06/08/2015 | GOVI         | 500.01 | Put        |           |           | 34,610.00000       | 3.46100            | 16,990,000        |            | 0.00                  | 0                | 0             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>834,532,160.00</b> | <b>176</b>       | <b>532</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>834,532,160.00</b> | <b>176</b>       | <b>532</b>    |
| AL12                     | On | 06/11/2014 | Index Future |        |            | 524.87100 | 524.87100 | 521.58500          | 521.58500          |                   |            | 0.00                  | 0                | 0             |
| AL12                     | On | 05/02/2015 | Index Future |        |            | 532.52900 | 532.52900 | 529.63900          | 529.63900          |                   |            | 0.00                  | 0                | 0             |
| AL12                     | On | 07/05/2015 | Index Future |        |            | 541.55800 | 541.55800 | 538.62500          | 538.62500          |                   |            | 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 |        |            | 442.03800 | 442.03800 | 440.79000          | 440.79000          |                   |            | 8,840,760.00          | 2                | 0             |
| AL37                     | On | 05/02/2015 | Index Future |        |            | 448.66900 | 448.66900 | 447.59600          | 447.59600          |                   |            | 0.00                  | 0                | 115           |
| AL37                     | On | 07/05/2015 | Index Future |        |            | 456.27500 | 456.27500 | 455.19000          | 455.19000          |                   |            | 0.00                  | 0                | 0             |
| <b>Total AL37 Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>8,840,760.00</b>   | <b>2</b>         | <b>115</b>    |
| <b>Total For AL37</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>8,840,760.00</b>   | <b>2</b>         | <b>115</b>    |
| AL7T                     | On | 06/11/2014 | Index Future |        |            | 522.93700 | 522.93700 | 520.84200          | 520.84200          |                   |            | 15,688,110.00         | 3                | 0             |
| AL7T                     | On | 05/02/2015 | Index Future |        |            | 530.81100 | 530.81100 | 528.88400          | 528.88400          |                   |            | 0.00                  | 0                | 3             |
| AL7T                     | On | 07/05/2015 | Index Future |        |            | 539.81000 | 539.81000 | 537.85700          | 537.85700          |                   |            | 0.00                  | 0                | 0             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>15,688,110.00</b>  | <b>3</b>         | <b>3</b>      |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>15,688,110.00</b>  | <b>3</b>         | <b>3</b>      |
| ALBI                     | On | 06/11/2014 | Index Future |        |            | 475.79000 | 475.79000 | 473.66000          | 473.66000          |                   |            | 423,453,100.00        | 89               | 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  |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------|
| ALBI                                | On | 05/02/2015 | Index Future       |        |            | 482.83500 | 482.83500 | 480.97400          | 480.97400          |                   |            | 0.00                     | 0                | 646            |
| ALBI                                | On | 07/05/2015 | Index Future       |        |            | 491.02100 | 491.02100 | 489.13400          | 489.13400          |                   |            | 0.00                     | 0                | 0              |
| ALBI                                | On | 06/08/2015 | Index Future       |        |            | 500.01000 | 500.01000 | 498.08600          | 498.08600          |                   |            | 0.00                     | 0                | 0              |
| <b>Total ALBI Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>423,453,100.00</b>    | <b>89</b>        | <b>646</b>     |
| <b>Total For ALBI</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>423,453,100.00</b>    | <b>89</b>        | <b>646</b>     |
| IGOV                                | On | 06/11/2014 | Index Future       |        |            | 221.76000 | 221.76000 | 221.77000          | 221.77000          |                   |            | 106,444,800.00           | 48               | 0              |
| IGOV                                | On | 05/02/2015 | Index Future       |        |            | 225.18300 | 225.18300 | 225.22200          | 225.22200          |                   |            | 15,762,810.00            | 7                | 1,093          |
| IGOV                                | On | 07/05/2015 | Index Future       |        |            | 229.02800 | 229.02800 | 229.07000          | 229.07000          |                   |            | 0.00                     | 0                | 80             |
| IGOV                                | On | 06/08/2015 | Index Future       |        |            | 233.24700 | 233.24700 | 233.28900          | 233.28900          |                   |            | 0.00                     | 0                | 0              |
| <b>Total IGOV Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>122,207,610.00</b>    | <b>55</b>        | <b>1,173</b>   |
| <b>Total For IGOV</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>122,207,610.00</b>    | <b>55</b>        | <b>1,173</b>   |
| ILBI                                | On | 06/11/2014 | Index Future       |        |            | 600.87700 | 600.87700 | 600.87700          | 600.87700          |                   |            | 0.00                     | 0                | 0              |
| ILBI                                | On | 05/02/2015 | Index Future       |        |            | 611.08300 | 611.08300 | 610.32500          | 610.32500          |                   |            | 0.00                     | 0                | 157            |
| ILBI                                | On | 07/05/2015 | Index Future       |        |            | 621.75700 | 621.75700 | 620.99000          | 620.99000          |                   |            | 0.00                     | 0                | 0              |
| <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>570,189,580.00</b>    | <b>149</b>       | <b>2,094</b>   |
| JIBAR F                             | On | 19/11/2014 | Jibar Future       |        |            | 6.11000   | 93.89000  | 6.10000            | 93.90000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 17/12/2014 | Jibar Future       |        |            | 6.17000   | 93.83000  | 6.17000            | 93.83000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 21/01/2015 | Jibar Future       |        |            | 6.24000   | 93.76000  | 6.25000            | 93.75000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 18/02/2015 | Jibar Future       |        |            | 6.31000   | 93.69000  | 6.31000            | 93.69000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 18/03/2015 | Jibar Future       |        |            | 6.36000   | 93.64000  | 6.37000            | 93.63000           |                   |            | 0.00                     | 0                | 2,850          |
| JIBAR F                             | On | 15/04/2015 | Jibar Future       |        |            | 6.43000   | 93.57000  | 6.45000            | 93.55000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 17/06/2015 | Jibar Future       |        |            | 6.56000   | 93.44000  | 6.59000            | 93.41000           |                   |            | 0.00                     | 0                | 5,000          |
| JIBAR F                             | On | 16/09/2015 | Jibar Future       |        |            | 6.76000   | 93.24000  | 6.78000            | 93.22000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 15/12/2015 | Jibar Future       |        |            | 6.90000   | 93.10000  | 6.93000            | 93.07000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 16/03/2016 | Jibar Future       |        |            | 7.04000   | 92.96000  | 7.07000            | 92.93000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 15/06/2016 | Jibar Future       |        |            | 7.16000   | 92.84000  | 7.18000            | 92.82000           |                   |            | 0.00                     | 0                | 0              |
| JIBAR F                             | On | 21/09/2016 | Jibar Future       |        |            | 7.29000   | 92.71000  | 7.32000            | 92.68000           |                   |            | 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>14,859,461,703.54</b> | <b>133,952</b>   | <b>396,343</b> |
| AA02                                | On | 28/03/2016 | Spot Bond          |        |            |           | 100.00000 | 0.00000            | 100.77648          |                   |            | 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 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  |        |            | 6.86500   | 101.43196 | 6.86500            | 101.38570          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AA03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AA03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AA04 On 22/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97719          |                   |            |  | 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  |        |            | 8.28500   | 104.80684 | 8.28500            | 104.78335          |                   |            |  | 0.00        | 0                | 600,000,000        |
| <b>Total AA05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| <b>Total For AA05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| AA06 On 15/04/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54026          |                   |            |  | 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  |        |            | 8.97500   | 103.16489 | 8.97500            | 103.14001          |                   |            |  | 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            | 101.70843          |                   |            |  | 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            | 101.80982          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB013 On 21/11/2018 Spot Bond |        |            | 9.15000   | 96.95288  | 9.15000            | 101.06573          |                   |            |  | 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  |        |            | 6.98500   | 101.41066 | 6.98500            | 101.39175          |                   |            |  | 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            | 100.71015          |                   |            |  | 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  |        |            | 8.59500   | 103.91260 | 8.59500            | 103.88844          |                   |            |  | 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> |
| ABCPI On 07/12/2023 Spot Bond |        |            | 2.33000   | 128.14236 | 2.33000            | 276.32357          |                   |            |  | 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 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>             |
| ABFN0 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02691          |                   |            |  | 0.00        | 10,214,000,000        | 5,107,000,000        |
| <b>Total ABFN04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,214,000,000</b> | <b>5,107,000,000</b> |
| <b>Total For ABFN04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,214,000,000</b> | <b>5,107,000,000</b> |
| ABFN0 On 17/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67762          |                   |            |  | 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>             |
| ABFN0 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13211          |                   |            |  | 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>             |
| ABFN0 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17619          |                   |            |  | 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>             |
| ABFN0 On 17/03/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20544          |                   |            |  | 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>             |
| ABFN1 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66019          |                   |            |  | 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>             |
| ABFN1 On 09/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39445          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total ABFN11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For ABFN11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| ABFN1 On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07674          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total ABFN12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For ABFN12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| ABN03 On 12/03/2015 Spot Bond |        |            | 100.00000 | 93.58601  | 100.00000          | 93.34968           |                   |            |  | 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 |        |            | 2.07000   | 172.15869 | 2.07000            | 172.12823          |                   |            |  | 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   | 164.74851 | 2.76000            | 164.71634          |                   |            |  | 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   | 175.60300 | 2.17000            | 175.57149          |                   |            |  | 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 ABN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN14 On 10/10/2033 Spot Bond |        |            | 1.82000   | 185.13269 | 1.82000            | 185.10120          |                   |            |  | 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 |        |            | 7.79125   | 78.55922  | 7.79125            | 78.54307           |                   |            |  | 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 |        |            | 7.79125   | 78.55922  | 7.79125            | 78.54307           |                   |            |  | 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>      |
| <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            | 101.07576          |                   |            |  | 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            | 100.68990          |                   |            |  | 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            | 100.56527          |                   |            |  | 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 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 |        |            | 7.01500   | 103.57872 | 7.01500            | 103.55897          |                   |            |  | 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>      |
| <b>Total For ABN52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN53 On 01/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.05000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN54 On 14/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.31000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN55 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84343          |                   |            |  | 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 |        |            | 7.15500   | 107.20015 | 7.15500            | 107.17933          |                   |            |  | 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            | 100.54240          |                   |            |  | 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 |        |            | 2.67000   | 94.59996  | 2.67000            | 108.19333          |                   |            |  | 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 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 |        |            | 2.46000   | 101.88696 | 2.46000            | 160.08928          |                   |            |  | 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 |        |            | 2.35000   | 118.30786 | 2.35000            | 216.02286          |                   |            |  | 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>      |
| <b>Total For ABN66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.34500   | 91.97500  | 9.34500            | 92.42580           |                   |            |  | 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            | 102.19217          |                   |            |  | 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            | 101.17500          |                   |            |  | 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             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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   | 108.88297 | 9.63000            | 108.86417          |                   |            |  | 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>      |
| ABN77 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.29000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN77</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 |        |            | 9.42000   | 111.78584 | 9.42000            | 111.75772          |                   |            |  | 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 |        |            | 8.68000   | 91.45626  | 8.68000            | 91.43492           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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 |        |            | 9.51500   | 111.07490 | 9.51500            | 111.04669          |                   |            |  | 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 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            | 101.32094          |                   |                         | 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            | 100.21719          |                   |                         | 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 |        |            | 7.94500   | 107.07290 | 7.94500            | 107.04986          |                   | 1,589,000,000.00        |             | 200,000          | 1,439,900,000        |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,589,000,000.00</b> |             | <b>200,000</b>   | <b>1,439,900,000</b> |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   | <b>1,589,000,000.00</b> |             | <b>200,000</b>   | <b>1,439,900,000</b> |
| ABS11 On 09/04/2021 Spot Bond |        |            | 8.68500   | 104.44376 | 8.68500            | 104.41936          |                   | 0.00                    |             | 0                | 500,000,000          |
| <b>Total ABS11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>             |             | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For ABS11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>             |             | <b>0</b>         | <b>500,000,000</b>   |
| ABS5 On 01/05/2015 Spot Bond  |        |            | 6.81500   | 100.92761 | 6.81500            | 100.90935          |                   | 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  |        |            | 8.72500   | 101.37052 | 8.72500            | 101.34686          |                   | 1,745,000,000.00        |             | 200,000          | 652,300,000          |
| <b>Total ABS6 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,745,000,000.00</b> |             | <b>200,000</b>   | <b>652,300,000</b>   |
| <b>Total For ABS6</b>         |        |            |           |           |                    |                    |                   | <b>1,745,000,000.00</b> |             | <b>200,000</b>   | <b>652,300,000</b>   |
| ABS7 On 11/09/2026 Spot Bond  |        |            | 9.61500   | 95.77389  | 9.61500            | 95.74906           |                   | 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  |        |            | 7.78500   | 103.39660 | 7.78500            | 103.37479          |                   | 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 |        |            | 2.14000   | 221.17080 | 2.14000            | 280.17336          |                   | 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 |        |            | 1.34000   | 128.27592 | 1.34000            | 131.11640          |                   | 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 |        |            | 2.11000   | 130.51949 | 2.11000            | 133.11760          |                   | 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 ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.00454   | 100.00000          | 0.00452            |                   |            |  | 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 | 62.41819  | 100.00000          | 62.26697           |                   |            |  | 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>      |
| ACL02E On 15/09/2015 Spot Bond |        |            | 11.31500  | 103.79600 | 11.31500           | 103.76444          |                   |            |  | 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>      |
| ACL02E On 20/08/2015 Spot Bond |        |            | 100.00000 |           | 0.00000            | 99.73633           |                   |            |  | 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 | 6.24521   | 100.00000          | 6.22991            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL03E On 20/08/2015 Spot Bond |        |            | 100.00000 |           | 0.00000            | 99.72967           |                   |            |  | 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>      |
| ACL03E On 20/08/2015 Spot Bond |        |            | 100.00000 |           | 0.00000            | 99.63568           |                   |            |  | 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>      |
| ACL03L On 20/03/2016 Spot Bond |        |            | 100.00000 | 37.22435  | 100.00000          | 37.13318           |                   |            |  | 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>      |
| ACL04E On 20/08/2015 Spot Bond |        |            | 100.00000 |           | 0.00000            | 99.74299           |                   |            |  | 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  | 66.25086  | 11.00000           | 66.23192           |                   |            |  | 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>      |
| ACL04L On 20/06/2016 Spot Bond |        |            | 100.00000 | 23.82358  | 100.00000          | 23.76524           |                   |            |  | 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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| ACL071 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>      |
| ACL073 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>      |
| ACL074 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17824          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL076 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28854          |                   |            |  | 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>      |
| ACL077 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12904          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL078 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16229          |                   |            |  | 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>      |
| ACL080 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17691          |                   |            |  | 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>      |
| ACL081 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.35766          |                   |            |  | 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>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.35766          |                   |            |  | 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>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37124          |                   |            |  | 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>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37124          |                   |            |  | 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>      |
| ACL086 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.34407          |                   |            |  | 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 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            | 92.44286           |                   |            |  | 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            | 101.18202          |                   |            |  | 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>      |
| ACL090 On 26/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00138          |                   |            |  | 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>      |
| ACL093 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14237          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL096 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17537          |                   |            |  | 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            | 101.18862          |                   |            |  | 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            | 101.16205          |                   |            |  | 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            | 101.10246          |                   |            |  | 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 |        |            | 9.12500   | 104.96209 | 9.12500            | 104.93607          |                   |            |  | 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            | 100.31933          |                   |            |  | 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            | 100.97627          |                   |            |  | 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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 86.35984           |                   |            |  | 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            | 172.04555          |                   |            |  | 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            | 172.06965          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL129 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12896          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL136 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.12530          |                   |            |  | 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            | 101.53519          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL138 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.12429          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL139 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.92240          |                   |            |  | 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            | 102.84029          |                   |            |  | 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            | 101.14711          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL143 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79581          |                   |            |  | 0.00        | 0                | 1,410,000,000        |
| <b>Total ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,410,000,000</b> |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,410,000,000</b> |
| ACL144 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.44182          |                   |            |  | 0.00        | 0                | 14,000,000           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ACL144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,000,000</b> |
| <b>Total For ACL144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,000,000</b> |
| ACL144 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13297          |                   |            |  | 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            | 102.26106          |                   |            |  | 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>          |
| ACL153 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00544          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL154 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98278          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL155 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02676          |                   |            |  | 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>          |
| ACL156 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10923          |                   |            |  | 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>          |
| ACL157 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06264          |                   |            |  | 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>          |
| ACL158 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00944          |                   |            |  | 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>          |
| ACL159 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02409          |                   |            |  | 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>          |
| ACL161 On 20/03/2022 Spot Bond |        |            | 10.23000  | 101.44347 | 10.23000           | 101.41552          |                   |            |  | 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>          |
| ACL162 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03857          |                   |            |  | 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>          |
| ACL163 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01610          |                   |            |  | 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 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>             |
| ACL16£ On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 118.48668          |                   |            |  | 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>             |
| ACL167 On 20/06/2019 Spot Bond |        |            | 9.22500   | 105.95608 | 9.22500            | 105.92998          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL16£ On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10517          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL16£ On 20/06/2017 Spot Bond |        |            | 1.75000   | 116.98119 | 1.75000            | 117.01421          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL17( On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19740          |                   |            |  | 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>             |
| ACL172 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02524          |                   |            |  | 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            | 101.08188          |                   |            |  | 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            | 101.11482          |                   |            |  | 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>             |
| ACL17£ On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04893          |                   |            |  | 0.00        | 0                | 150,000,000          |
| <b>Total ACL175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b>   |
| <b>Total For ACL175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,000</b>   |
| ACL18( On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45809          |                   |            |  | 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            | 101.16237          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| ACL182 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.80464          |                   |            |  | 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 ACL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL182 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03706          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL183 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18208          |                   |            |  | 0.00        | 0                | 455,000,000        |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>455,000,000</b> |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>455,000,000</b> |
| ACL184 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10823          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL185 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08182          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL186 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13819          |                   |            |  | 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>           |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15546          |                   |            |  | 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>           |
| ACL188 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47292          |                   |            |  | 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>           |
| ACL191 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72543          |                   |            |  | 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>           |
| ACL192 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15954          |                   |            |  | 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>           |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15954          |                   |            |  | 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>           |
| ACL194 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22009          |                   |            |  | 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>           |
| ACL195 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08847          |                   |            |  | 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 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            | 101.22487          |                   |            |  | 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            | 103.23735          |                   |            |  | 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            | 101.22009          |                   |            |  | 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            | 95.34666           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18216          |                   |            |  | 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            | 101.16748          |                   |            |  | 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            | 124.15807          |                   |            |  | 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            | 125.94865          |                   |            |  | 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            | 101.02255          |                   |            |  | 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            | 101.01331          |                   |            |  | 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            | 99.81649           |                   |            |  | 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            | 101.03838          |                   |            |  | 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 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            | 101.05593          |                   |            |  | 0.00        | 0                | 390,000,000        |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,000</b> |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,000</b> |
| ACL214 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08188          |                   |            |  | 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            | 101.02387          |                   |            |  | 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            | 101.02255          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL217 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11702          |                   |            |  | 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            | 102.03641          |                   |            |  | 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            | 100.22673          |                   |            |  | 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            | 100.22178          |                   |            |  | 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            | 103.01664          |                   |            |  | 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>           |
| AER01 On 18/11/2016 Spot Bond  |        |            | 100.00000 | 16.49477  | 100.00000          | 16.45481           |                   |            |  | 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 | 16.33581  | 100.00000          | 16.28425           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AFS1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AFS1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AHF1A On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64406          |                   |            |  | 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 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            | 101.80972          |                   |                       | 0.00           | 0                    | 0             |
| <b>Total AHF1B1 SPOT</b>      |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>      |
| <b>Total For AHF1B1</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>      |
| AHF1C On 21/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92012          |                   |                       | 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            | 100.43845          |                   |                       | 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            | 100.48098          |                   |                       | 0.00           | 0                    | 0             |
| <b>Total AHF2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>      |
| <b>Total For AHF2B1</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>      |
| AHF2C On 18/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53760          |                   |                       | 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            | 100.42064          |                   |                       | 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 |        |            | 7.73000   | 98.87954  | 7.73000            | 98.85894           |                   |                       | 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            | 100.53818          |                   |                       | 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            | 100.62394          |                   |                       | 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 |        |            | 8.89500   | 100.21639 | 8.89500            | 100.19230          |                   | 889,500,000.00        | 100,000        | 3,783,880,000        |               |
| <b>Total AIR01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>889,500,000.00</b> | <b>100,000</b> | <b>3,783,880,000</b> |               |
| <b>Total For AIR01</b>        |        |            |           |           |                    |                    |                   | <b>889,500,000.00</b> | <b>100,000</b> | <b>3,783,880,000</b> |               |
| AIR02 On 30/04/2023 Spot Bond |        |            | 9.51500   | 112.77333 | 9.51500            | 112.74453          |                   | 0.00                  | 0              | 0                    |               |
| <b>Total AIR02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>       | <b>0</b>             |               |
| <b>Total For AIR02</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>       | <b>0</b>             |               |
| AIR03 On 09/03/2016 Spot Bond |        |            | 7.23500   | 106.37422 | 7.23500            | 106.35333          |                   | 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 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>      |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.08500   | 105.20210 | 9.08500            | 105.17671          |                   |            |  | 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 | 12.01105  | 100.00000          | 11.98433           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 9.89000   | 105.36446 | 9.89000            | 105.33682          |                   |            |  | 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 |        |            | 2.71000   | 164.41293 | 2.71000            | 164.38098          |                   |            |  | 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            | 101.42015          |                   |            |  | 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            | 101.16926          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ANG011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ANG011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ANG01 On 06/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.21955          |                   |            |  | 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>      |
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF02 On 26/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29497          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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            | 101.11643          |                   |            |  | 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            | 102.10107          |                   |            |  | 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 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>      |
| ASN007 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99530          |                   |            |  | 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>      |
| ASN008 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>      |
| ASN009 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>      |
| <b>Total For ASN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN010 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>      |
| ASN011 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04893          |                   |            |  | 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>      |
| ASN012 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22461          |                   |            |  | 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>      |
| ASN013 On 09/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51289          |                   |            |  | 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>      |
| ASN014 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>      |
| ASN015 On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08500          |                   |            |  | 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>      |
| ASN016 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>      |
| ASN017 On 09/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36890          |                   |            |  | 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>      |
| ASN020 On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.13479           |                   |            |  | 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 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 |        |            | 2.60000   | 131.28242 | 2.60000            | 298.36559          |                   |            |  | 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            | 92.67413           |                   |            |  | 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>              |
| <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            | 103.05727          |                   |            |  | 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            | 101.11581          |                   |            |  | 0.00        | 60,000,000,000        | 60,000,000,000        |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000,000</b> | <b>60,000,000,000</b> |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000,000</b> | <b>60,000,000,000</b> |
| ASN03: On 14/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58511          |                   |            |  | 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            | 90.21480           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total ASN032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For ASN032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| ASN03: On 07/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59663          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total ASN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For ASN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| ASN03: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60178          |                   |            |  | 0.00        | 50,000,000,000        | 50,000,000,000        |
| <b>Total ASN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |
| <b>Total For ASN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |
| ASN35: On 20/12/2016 Spot Bond |        |            | 100.00000 | 23.71994  | 100.00000          | 23.57014           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total ASN35U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For ASN35U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| BAR00: On 12/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18373          |                   |            |  | 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            | 100.95655          |                   |            |  | 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 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            | 100.94334          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAR003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAR003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW10 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89553          |                   |            |  | 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  |        |            | 8.69500   | 104.66566 | 8.69500            | 104.64119          |                   |            |  | 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            | 100.74765          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW13 On 17/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26261          |                   |            |  | 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            | 100.54830          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.93367          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.65736          |                   |            |  | 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  |        |            | 9.25500   | 105.53255 | 9.25500            | 105.50647          |                   |            |  | 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   |        |            | 7.39500   | 104.88267 | 7.39500            | 104.86175          |                   |            |  | 0.00        | 0                | 390,000,000          |
| <b>Total BAW2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,000</b>   |
| <b>Total For BAW2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>390,000,000</b>   |
| BAW20 On 15/01/2016 Spot Bond  |        |            | 100.00000 | 33.37376  | 100.00000          | 33.22700           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW20U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW20U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.93775          |                   |            |  | 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 BAW3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW8 On 02/10/2017 Spot Bond   |        |            | 8.54500   | 104.58140 | 8.54500            | 104.55736          |                   |            |  | 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>      |
| BAYA0 On 31/03/2016 Spot Bond  |        |            | 11.03308  | 103.02058 | 11.03308           | 102.51206          |                   |            |  | 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>      |
| BAYA0 On 30/09/2015 Spot Bond  |        |            | 11.04950  | 101.56141 | 11.04950           | 101.48750          |                   |            |  | 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>      |
| BAYA0 On 30/09/2015 Spot Bond  |        |            | 11.08072  | 101.52084 | 11.08072           | 101.45938          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA0 On 30/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22976          |                   |            |  | 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>      |
| BAYA0 On 31/12/2015 Spot Bond  |        |            | 11.11305  | 101.54702 | 11.11305           | 101.41171          |                   |            |  | 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>      |
| BAYA0 On 31/12/2017 Spot Bond  |        |            | 11.77361  | 101.35042 | 11.77361           | 101.32777          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA0 On 31/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25746          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA1 On 31/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25746          |                   |            |  | 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>      |
| BAYA11 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25753          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA1 On 31/03/2016 Spot Bond  |        |            | 11.28308  | 100.95391 | 11.28308           | 101.02360          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA1 On 31/03/2016 Spot Bond  |        |            | 11.22194  | 102.25994 | 11.22194           | 101.48015          |                   |            |  | 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 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>      |
| BAYA14 On 30/09/2015 Spot Bond |        |            | 11.04950  | 101.56141 | 11.04950           | 101.48750          |                   |            |  | 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>      |
| BAYA15 On 30/06/2016 Spot Bond |        |            | 11.12088  | 101.91042 | 11.12088           | 101.63215          |                   |            |  | 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>      |
| BAYA16 On 30/09/2016 Spot Bond |        |            | 10.27855  | 97.51570  | 10.27855           | 101.25573          |                   |            |  | 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>      |
| BAYA17 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19657          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17962          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA19 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17962          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA20 On 30/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01435          |                   |            |  | 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>      |
| BAYA21 On 30/06/2017 Spot Bond |        |            | 10.70921  | 100.73863 | 10.70921           | 100.91204          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA22 On 30/06/2017 Spot Bond |        |            | 11.32000  | 100.73821 | 11.32000           | 100.70766          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA24 On 30/09/2017 Spot Bond |        |            | 11.24500  | 74.65343  | 11.24500           | 98.64419           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01436          |                   |            |  | 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 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            | 101.09144          |                   |            |  | 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   | 90.10410  | 9.28000            | 101.02734          |                   |            |  | 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            | 101.16325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA31 On 31/03/2018 Spot Bond |        |            | 11.09500  | 71.41151  | 11.09500           | 100.94853          |                   |            |  | 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            | 101.13050          |                   |            |  | 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            | 101.15780          |                   |            |  | 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            | 101.15780          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89584           |                   |            |  | 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            | 101.11740          |                   |            |  | 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            | 101.17414          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01434          |                   |            |  | 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            | 101.17414          |                   |            |  | 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 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            | 101.11958          |                   |            |  | 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            | 101.13573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA44 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17423          |                   |            |  | 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            | 100.86407          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA46 On 30/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92514          |                   |            |  | 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>      |
| BAYB07 On 31/03/2016 Spot Bond |        |            | 14.03308  | 103.32561 | 14.03308           | 102.83019          |                   |            |  | 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 |        |            | 15.21132  | 102.00214 | 15.21132           | 101.97320          |                   |            |  | 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 |        |            | 14.09000  | 101.86320 | 14.09000           | 101.74652          |                   |            |  | 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            | 101.51091          |                   |            |  | 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            | 101.51091          |                   |            |  | 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            | 101.51091          |                   |            |  | 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            | 101.56495          |                   |            |  | 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 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            | 101.32116          |                   |            |  | 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>      |
| BAYC10 On 31/12/2016 Spot Bond |        |            | 100.00000 | 22.73542  | 100.00000          | 22.69229           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD11 On 30/06/2035 Spot Bond |        |            | 100.00000 | 20.69430  | 100.00000          | 20.64417           |                   |            |  | 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>      |
| BAYD21 On 30/06/2035 Spot Bond |        |            | 100.00000 | 18.83415  | 100.00000          | 18.78851           |                   |            |  | 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>      |
| BAYD31 On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.62602  | 100.00000          | 11.59785           |                   |            |  | 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>      |
| BAYD41 On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.62602  | 100.00000          | 11.59785           |                   |            |  | 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>      |
| BAYD51 On 30/06/2035 Spot Bond |        |            | 100.00000 | 14.05640  | 100.00000          | 14.02235           |                   |            |  | 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>      |
| BAYD61 On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.17963  | 100.00000          | 12.15013           |                   |            |  | 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            | 100.44157          |                   |            |  | 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            | 100.39006          |                   |            |  | 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            | 100.62648          |                   |            |  | 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            | 100.66330          |                   |            |  | 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 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 | 7.92528   | 100.00000          | 7.90587            |                   |            |  | 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 | 7.92528   | 100.00000          | 7.90587            |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BCP4U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BCP4U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BCP86U On 19/11/2014 Spot Bond |        |            | 100.00000 | 97.85523  | 100.00000          | 97.59358           |                   |            |  | 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>           |
| BCP87U On 05/12/2014 Spot Bond |        |            | 100.00000 | 93.83033  | 100.00000          | 93.58974           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BCP87U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BCP87U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BCP88U On 23/01/2015 Spot Bond |        |            | 100.00000 | 83.33333  | 100.00000          | 83.14351           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BCP88U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BCP88U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.04000   | 104.53510 | 2.04000            | 181.14704          |                   |            |  | 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 |        |            | 8.03500   | 97.86892  | 8.03500            | 155.45125          |                   |            |  | 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 |        |            | 8.03500   | 99.18751  | 8.03500            | 155.77494          |                   |            |  | 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 |        |            | 8.42000   | 98.13948  | 8.42000            | 98.11724           |                   |            |  | 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            | 101.41167          |                   |            |  | 0.00        | 1,514,946,000        | 757,473,000        |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,514,946,000</b> | <b>757,473,000</b> |
| <b>Total For BD311E</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,514,946,000</b> | <b>757,473,000</b> |
| BEER02 On 28/03/2018 Spot Bond |        |            | 7.69500   | 99.18585  | 7.69500            | 99.16517           |                   |            |  | 0.00        | 0                    | 100,000,000        |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>100,000,000</b> |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>100,000,000</b> |
| BG22A On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36140          |                   |            |  | 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 BG22A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42247          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22B On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44944          |                   |            |  | 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            | 100.47638          |                   |            |  | 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            | 100.55142          |                   |            |  | 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 | 22.06737  | 100.00000          | 22.01392           |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A: On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22853          |                   |            |  | 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            | 100.23296          |                   |            |  | 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            | 100.23443          |                   |            |  | 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            | 100.25213          |                   |            |  | 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            | 100.27568          |                   |            |  | 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 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 | 21.59088  | 100.00000          | 21.53858           |                   |            |  | 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 | 21.59088  | 100.00000          | 21.53858           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG32YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG32YU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12774          |                   |            |  | 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            | 101.21152          |                   |            |  | 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            | 101.23436          |                   |            |  | 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  |        |            | 8.09500   | 102.84423 | 8.09500            | 102.82169          |                   |            |  | 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            | 101.30287          |                   |            |  | 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            | 101.42447          |                   |            |  | 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 | 15.43518  | 100.00000          | 15.39738           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG42DU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG42DU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG42YI On 15/03/2017 Spot Bond |        |            | 100.00000 | 15.43518  | 100.00000          | 15.39738           |                   |            |  | 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            | 101.43822          |                   |            |  | 0.00        | 0                | 770,000,000        |
| <b>Total BID04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>770,000,000</b> |
| <b>Total For BID04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>770,000,000</b> |
| BID05 On 26/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84176          |                   |            |  | 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 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  |        |            | 8.40500   | 68.35728  | 8.40500            | 104.89861          |                   |            |  | 0.00        | 0                | 5,200,000,000        |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,200,000,000</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,200,000,000</b> |
| BIDC41 On 06/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.43631           |                   |            |  | 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>             |
| BIDC42 On 14/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.56344           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BIDC42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BIDC42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BIDC43 On 15/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.89316           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BIDC43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BIDC43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1A On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47776          |                   |            |  | 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            | 101.71004          |                   |            |  | 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            | 101.47169          |                   |            |  | 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            | 101.54463          |                   |            |  | 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            | 101.67720          |                   |            |  | 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            | 102.22905          |                   |            |  | 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            | 103.12477          |                   |            |  | 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>             |
| BSR11L On 19/06/2015 Spot Bond |        |            | 100.00000 | 62.37210  | 100.00000          | 62.21934           |                   |            |  | 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 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            | 100.33549          |                   |            |  | 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            | 100.34499          |                   |            |  | 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>      |
| BTC002 On 17/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.64615           |                   |            |  | 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>      |
| BTC003 On 01/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.64095           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC004 On 19/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.25275           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC005 On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.42466           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC006 On 22/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.74516           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC007 On 28/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.64226           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC008 On 02/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.55682           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BUS01U On 30/09/2016 Spot Bond |        |            | 100.00000 | 27.37691  | 100.00000          | 27.31058           |                   |            |  | 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>      |
| BWZJ17 On 17/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13386          |                   |            |  | 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>      |
| BWZJ18 On 19/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81575           |                   |            |  | 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 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>           |
| CBL08 On 02/11/2016 Spot Bond |        |            | 9.24500   | 108.92830 | 9.24500            | 108.90110          |                   |            |  | 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            | 105.86117          |                   |            |  | 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 |        |            | 9.14500   | 102.01325 | 9.14500            | 101.98806          |                   |            |  | 0.00        | 0                | 620,000,000        |
| <b>Total CBL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| <b>Total For CBL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| CBL12 On 06/09/2018 Spot Bond |        |            | 12.29500  | 99.12339  | 12.29500           | 99.09072           |                   |            |  | 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            | 100.20177          |                   |            |  | 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 |        |            | 11.25500  | 104.13264 | 11.25500           | 104.10166          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL15 On 18/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89525          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL16 On 18/05/2017 Spot Bond |        |            | 9.13500   | 105.20930 | 9.13500            | 105.18376          |                   |            |  | 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            | 100.76099          |                   |            |  | 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 |        |            | 11.69500  | 100.08893 | 11.69500           | 100.05802          |                   |            |  | 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            | 100.79640          |                   |            |  | 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            | 101.63528          |                   |            |  | 0.00        | 1,000,000,000    | 500,000,000        |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|--------------------|
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>1,000,000,000</b> | <b>500,000,000</b> |
| CBL21 On 06/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07680          |                   |                              |  | 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 |        |            | 10.00500  | 93.87675  | 10.00500           | 93.85143           |                   | 20,010,000,000,000.00        |  | 2,000,000,000        | 2,000,000,000        |                    |
| <b>Total CBL22 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>20,010,000,000,000.00</b> |  | <b>2,000,000,000</b> | <b>2,000,000,000</b> |                    |
| <b>Total For CBL22</b>        |        |            |           |           |                    |                    |                   | <b>20,010,000,000,000.00</b> |  | <b>2,000,000,000</b> | <b>2,000,000,000</b> |                    |
| CCT01 On 23/06/2023 Spot Bond |        |            | 9.88500   | 120.14797 | 9.88500            | 120.11630          |                   |                              |  | 0.00                 | 0                    | 200,000,000        |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>200,000,000</b> |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>200,000,000</b> |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.16500  | 113.55311 | 10.16500           | 113.52235          |                   |                              |  | 0.00                 | 0                    | 700,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>700,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>700,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 9.04500   | 115.74795 | 9.04500            | 115.71967          |                   |                              |  | 0.00                 | 0                    | 400,000,000        |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>400,000,000</b> |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>400,000,000</b> |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97682          |                   |                              |  | 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 |        |            | 11.44500  | 102.18577 | 11.44500           | 102.15436          |                   |                              |  | 0.00                 | 0                    | 0                  |
| <b>Total CGR11 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For CGR11</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| CGR12 On 14/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89846           |                   |                              |  | 0.00                 | 0                    | 0                  |
| <b>Total CGR12 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For CGR12</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| CGR13 On 27/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.90872          |                   |                              |  | 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            | 101.95683          |                   |                              |  | 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            | 101.01647          |                   |                              |  | 0.00                 | 0                    | 0                  |
| <b>Total CGR15 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For CGR15</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| CGR16 On 22/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24682          |                   |                              |  | 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 CGR16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR17 On 24/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45390          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR8 On 22/07/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.82898          |                   |            |  | 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            | 101.70588          |                   |            |  | 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            | 101.00832          |                   |            |  | 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            | 101.04683          |                   |            |  | 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            | 101.09127          |                   |            |  | 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            | 99.64517           |                   |            |  | 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            | 99.64886           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN134 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.62936           |                   |            |  | 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>      |
| CLN159 On 14/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91012           |                   |            |  | 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>      |
| CLN170 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12907          |                   |            |  | 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            | 101.89271          |                   |            |  | 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 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>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 103.62883 | 10.11000           | 103.60105          |                   |            |  | 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>      |
| CLN186 On 06/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73966          |                   |            |  | 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>      |
| CLN191 On 23/08/2016 Spot Bond |        |            | 2.76000   | 121.22542 | 2.76000            | 121.20179          |                   |            |  | 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>      |
| CLN192 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>      |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 118.33200 | 3.14000            | 121.12094          |                   |            |  | 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>      |
| CLN194 On 31/08/2016 Spot Bond |        |            | 8.25000   | 101.62094 | 8.25000            | 101.59824          |                   |            |  | 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>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 2.81000   | 128.71708 | 2.81000            | 122.85205          |                   |            |  | 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>      |
| CLN199 On 13/09/2016 Spot Bond |        |            | 2.40000   | 126.31904 | 2.40000            | 120.56462          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN200 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57252          |                   |            |  | 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>      |
| CLN215 On 17/10/2016 Spot Bond |        |            | 8.48500   | 100.63589 | 8.48500            | 100.61292          |                   |            |  | 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>      |
| CLN219 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44904          |                   |            |  | 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>      |
| CLN221 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45775          |                   |            |  | 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 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>      |
| CLN220 On 20/10/2016 Spot Bond |        |            | 8.53500   | 100.70582 | 8.53500            | 100.68270          |                   |            |  | 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>      |
| CLN221 On 20/10/2016 Spot Bond |        |            | 8.53500   | 100.70582 | 8.53500            | 100.68270          |                   |            |  | 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>      |
| CLN222 On 09/12/2016 Spot Bond |        |            | 8.58500   | 103.84132 | 8.58500            | 103.81747          |                   |            |  | 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>      |
| CLN225 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15567          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN226 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26998          |                   |            |  | 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>      |
| CLN227 On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57520          |                   |            |  | 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>      |
| CLN230 On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57520          |                   |            |  | 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>      |
| CLN231 On 14/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92194           |                   |            |  | 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>      |
| CLN237 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17111          |                   |            |  | 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>      |
| CLN239 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60963          |                   |            |  | 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>      |
| CLN240 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70837          |                   |            |  | 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>      |
| CLN241 On 24/02/2019 Spot Bond |        |            | 9.35000   | 101.98106 | 9.35000            | 101.95574          |                   |            |  | 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 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>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 9.35000   | 101.98106 | 9.35000            | 101.95574          |                   |            |  | 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>      |
| CLN243 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60967          |                   |            |  | 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>      |
| CLN244 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61387          |                   |            |  | 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>      |
| CLN245 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 62.50500           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN247 On 14/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN248 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10619          |                   |            |  | 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>      |
| CLN250 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17573          |                   |            |  | 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>      |
| CLN251 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17940          |                   |            |  | 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>      |
| CLN252 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10619          |                   |            |  | 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>      |
| CLN253 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10619          |                   |            |  | 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>      |
| CLN254 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15734          |                   |            |  | 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>      |
| CLN255 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.95616          |                   |            |  | 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 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>           |
| CLN257 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54660          |                   |            |  | 0.00        | 0                | 230,000,000        |
| <b>Total CLN257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,000</b> |
| <b>Total For CLN257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>230,000,000</b> |
| CLN258 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06426          |                   |            |  | 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>           |
| CLN259 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06426          |                   |            |  | 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>           |
| CLN260 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06426          |                   |            |  | 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>           |
| CLN261 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44496          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLN261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLN261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLN262 On 26/03/2019 Spot Bond |        |            | 9.02500   | 103.42384 | 9.02500            | 103.39863          |                   |            |  | 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>           |
| CLN268 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12979          |                   |            |  | 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>           |
| CLN269 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30859          |                   |            |  | 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            | 101.45370          |                   |            |  | 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>           |
| CLN273 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44735          |                   |            |  | 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>           |
| CLN274 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50133          |                   |            |  | 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>           |
| CLN275 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68964          |                   |            |  | 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 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            | 101.92508          |                   |            |  | 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            | 101.68561          |                   |            |  | 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            | 103.22506          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN279 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.42398          |                   |            |  | 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            | 101.26091          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN281 On 27/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05187          |                   |            |  | 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            | 101.03573          |                   |            |  | 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            | 100.38963          |                   |            |  | 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            | 102.03927          |                   |            |  | 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            | 101.35978          |                   |            |  | 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            | 101.12952          |                   |            |  | 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            | 103.56971          |                   |            |  | 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 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            | 101.01941          |                   |            |  | 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            | 101.11733          |                   |            |  | 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            | 100.89812          |                   |            |  | 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            | 101.23145          |                   |            |  | 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            | 101.01950          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01950          |                   |            |  | 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            | 101.01027          |                   |            |  | 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            | 126.87061          |                   |            |  | 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            | 102.55868          |                   |            |  | 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            | 126.95430          |                   |            |  | 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            | 126.36819          |                   |            |  | 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            | 126.82706          |                   |            |  | 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 CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN310 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 126.04475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN311 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 123.57426          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN313 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90371           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 14/11/2022 Spot Bond |        |            | 10.62500  | 94.16411  | 10.62500           | 94.14313           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 20/03/2023 Spot Bond |        |            | 11.14500  | 95.19512  | 11.14500           | 95.61400           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96641          |                   |            |  | 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>      |
| CLN317 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23587          |                   |            |  | 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>      |
| CLN318 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90590           |                   |            |  | 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>      |
| CLN319 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36980          |                   |            |  | 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>      |
| CLN320 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23828          |                   |            |  | 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>      |
| CLN321 On 30/04/2018 Spot Bond |        |            | 8.80500   | 102.32841 | 8.80500            | 100.23831          |                   |            |  | 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>      |
| CLN322 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08847          |                   |            |  | 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 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            | 100.37340          |                   |            |  | 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            | 119.80866          |                   |            |  | 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            | 101.13720          |                   |            |  | 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            | 101.15695          |                   |            |  | 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            | 101.23323          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18232          |                   |            |  | 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            | 99.46613           |                   |            |  | 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            | 101.63363          |                   |            |  | 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            | 78.94285           |                   |            |  | 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            | 101.28866          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN332 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96641          |                   |            |  | 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            | 109.57700          |                   |            |  | 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 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>      |
| CLN337 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.57700          |                   |            |  | 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>      |
| CLN339 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28920          |                   |            |  | 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>      |
| CLN340 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42613          |                   |            |  | 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>      |
| CLN341 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97190          |                   |            |  | 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>      |
| CLN342 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN343 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34156          |                   |            |  | 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>      |
| CLN344 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03593          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN345 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN346 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN347 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99993           |                   |            |  | 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>      |
| CLN349 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94446          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN350 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27393          |                   |            |  | 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 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            | 101.55422          |                   |            |  | 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            | 101.58161          |                   |            |  | 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            | 100.23728          |                   |            |  | 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            | 100.36069          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN359 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99351          |                   |            |  | 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>      |
| CLN360 On 20/03/2024 Spot Bond |        |            | 10.55000  | 100.99790 | 10.55000           | 101.34379          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN361 On 20/03/2024 Spot Bond |        |            | 9.80500   | 105.48061 | 9.80500            | 105.84507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN362 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN363 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN364 On 20/03/2024 Spot Bond |        |            | 11.94500  | 106.95395 | 11.94500           | 107.39231          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10779          |                   |            |  | 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 CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN366 On 06/08/2023 Spot Bond |        |            | 11.97500  | 107.27578 | 11.97500           | 107.10641          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN367 On 26/07/2022 Spot Bond |        |            | 10.40500  | 106.79118 | 10.40500           | 106.64411          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN368 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10779          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN369 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32121          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31204          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21088          |                   |            |  | 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            | 101.23323          |                   |            |  | 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            | 101.08847          |                   |            |  | 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            | 101.00698          |                   |            |  | 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 |        |            | 9.30500   | 104.10936 | 9.30500            | 103.97866          |                   |            |  | 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            | 101.18490          |                   |            |  | 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            | 101.20036          |                   |            |  | 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 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  | 101.48781 | 10.55000           | 101.45899          |                   |            |  | 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  | 101.55008 | 11.00000           | 98.80966           |                   |            |  | 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            | 100.40363          |                   |            |  | 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            | 101.22009          |                   |            |  | 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            | 100.39601          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN383 On 20/09/2024 Spot Bond |        |            | 11.73500  | 103.41946 | 11.73500           | 103.25668          |                   |            |  | 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            | 101.33567          |                   |            |  | 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            | 101.08847          |                   |            |  | 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            | 91.99458           |                   |            |  | 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            | 101.16090          |                   |            |  | 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            | 100.10110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN389 On 01/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66117          |                   |            |  | 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 CLN390 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN390</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN390 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN391 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN391</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN391 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35434          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN392 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN392</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN392 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 87.48904           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37491          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 18/04/2028 Spot Bond  |        |            | 7.01000   | 39.62936  | 7.01000            | 40.24070           |                   |            |  | 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            | 164.68553          |                   |            |  | 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  |        |            | 8.42000   | 98.13948  | 8.42000            | 141.53273          |                   |            |  | 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  |        |            | 8.03500   | 35.33564  | 8.03500            | 155.45125          |                   |            |  | 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  |        |            | 8.03500   | 35.76470  | 8.03500            | 155.77494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF01 On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.41390           |                   |            |  | 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>      |
| CLNF01 On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.35759           |                   |            |  | 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 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            | 100.71313          |                   |            |  | 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            | 100.71313          |                   |            |  | 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            | 101.16893          |                   |            |  | 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            | 101.09448          |                   |            |  | 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            | 101.10916          |                   |            |  | 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 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70529          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10823          |                   |            |  | 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            | 100.36980          |                   |            |  | 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            | 101.01068          |                   |            |  | 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            | 101.06211          |                   |            |  | 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            | 101.05552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06211          |                   |            |  | 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 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            | 101.85226          |                   |            |  | 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            | 100.61959          |                   |            |  | 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   | 106.89423 | 8.87000            | 105.08496          |                   |            |  | 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  |        |            | 8.49500   | 105.42504 | 8.49500            | 105.40108          |                   |            |  | 0.00        | 0                | 752,600,000           |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>752,600,000</b>    |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>752,600,000</b>    |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 9.94500   | 118.11428 | 9.94500            | 118.08297          |                   |            |  | 0.00        | 0                | 20,000,000,000        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,000</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,000</b> |
| COJ06 On 09/12/2015 Spot Bond  |        |            | 8.19500   | 107.21405 | 8.19500            | 107.19052          |                   |            |  | 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  |        |            | 9.51500   | 107.37167 | 9.51500            | 107.34410          |                   |            |  | 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  |        |            | 9.58500   | 107.97084 | 9.58500            | 107.94323          |                   |            |  | 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  |        |            | 9.93500   | 96.33374  | 9.93500            | 96.30808           |                   |            |  | 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  |        |            | 10.76500  | 97.11070  | 10.76500           | 97.08274           |                   |            |  | 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  |        |            | 10.76500  | 94.89605  | 10.76500           | 94.86886           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPL002 On 29/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57008          |                   |            |  | 0.00        | 1,662,000,000    | 831,000,000           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total CPL002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,662,000,000</b> | <b>831,000,000</b> |
| <b>Total For CPL002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,662,000,000</b> | <b>831,000,000</b> |
| CPL003 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60159          |                   |            |  | 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>           |
| CPL004 On 01/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48629          |                   |            |  | 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            | 100.49564          |                   |            |  | 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>           |
| CPL021 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58456          |                   |            |  | 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 | 0.00000            | 101.02150          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CPL022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CPL022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CPL023 On 23/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45411          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total CPL023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CPL023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.28000  | 98.83620  | 11.28000           | 102.39934          |                   |            |  | 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 | 12.99779  | 100.00000          | 12.96596           |                   |            |  | 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 | 4.44967   | 100.00000          | 4.43562            |                   |            |  | 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 | 13.16080  | 100.00000          | 13.11926           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DEN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DEN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DENG4 On 28/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30381          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total DENG43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For DENG43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 7.82000   | 99.32957  | 7.82000            | 98.34780           |                   |            |  | 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 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            | 101.40096          |                   |                              |  | 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            | 101.34972          |                   |                              |  | 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            | 101.19534          |                   |                              |  | 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 | 98.83426  | 100.00000          | 98.57621           |                   |                              |  | 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>             |
| DLT02L On 06/11/2015 Spot Bond |        |            | 100.00000 | 44.89035  | 100.00000          | 100.00000          |                   | 500,000,000,000,000.00       |  | 5,000,000,000        | 5,000,000,000        | 5,000,000,000        |
| <b>Total DLT02U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>5,000,000,000</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |
| <b>Total For DLT02U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>5,000,000,000</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |
| DLTB02 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30520          |                   |                              |  | 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>             |
| DLTB03 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71690          |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total DLTB03 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For DLTB03</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| DLTC04 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.93138          |                   |                              |  | 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            | 102.23618          |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total DLTC06 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For DLTC06</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| DLTC07 On 04/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85416          |                   |                              |  | 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            | 97.81996           |                   |                              |  | 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            | 101.42351          |                   |                              |  | 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 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>      |
| DOL00 On 24/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.59583          |                   |                             | 0.00               | 0                    | 0             |
| <b>Total DOL004 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For DOL004</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| DOL00 On 22/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.60009          |                   |                             | 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>      |
| DOL00 On 20/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23981          |                   |                             | 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            | 101.15181          |                   |                             | 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 |        |            | 8.50500   | 106.19766 | 8.50500            | 106.17350          |                   |                             | 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   |        |            | 7.33500   | 117.41464 | 7.33500            | 117.39153          |                   |                             | 0.00               | 0                    | 0             |
| <b>Total DV21 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For DV21</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| DV22 On 07/02/2020 Spot Bond   |        |            | 8.31000   | 107.20501 | 8.31000            | 107.18129          |                   | 2,585,307,480,000.00        | 311,108,000        | 3,302,958,100        |               |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,585,307,480,000.00</b> | <b>311,108,000</b> | <b>3,302,958,100</b> |               |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>2,585,307,480,000.00</b> | <b>311,108,000</b> | <b>3,302,958,100</b> |               |
| DV23 On 27/02/2023 Spot Bond   |        |            | 8.98500   | 107.88538 | 8.98500            | 107.85961          |                   | 21,220,773,000.00           | 2,361,800          | 1,078,252,100        |               |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>21,220,773,000.00</b>    | <b>2,361,800</b>   | <b>1,078,252,100</b> |               |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>21,220,773,000.00</b>    | <b>2,361,800</b>   | <b>1,078,252,100</b> |               |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.03500   | 106.26533 | 9.03500            | 106.23981          |                   | 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   |        |            | 9.44000   | 107.42063 | 9.44000            | 107.39371          |                   | 0.00                        | 0                  | 300,000,000          |               |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>300,000,000</b>   |               |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>300,000,000</b>   |               |
| DVC00 On 09/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.13975          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total DVC003 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For DVC003</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| DVC00 On 12/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.05519          |                   | 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 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>             |
| DVC004 On 23/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88539          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total DVC005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For DVC005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| DVC005 On 29/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77567          |                   |            |  | 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>             |
| DVC006 On 15/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03602          |                   |            |  | 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            | 99.97114           |                   |            |  | 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            | 101.01791          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total DVF17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For DVF17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| DVF18 On 30/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82499          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total DVF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For DVF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| E170 On 01/08/2020 Spot Bond   |        |            | 7.79500   | 129.64989 | 7.79500            | 129.62296          |                   |            |  | 0.00        | 0                  | 2,000,000,000        |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,000,000,000</b> |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,000,000,000</b> |
| EDC01 On 04/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 92.27189           |                   |            |  | 0.00        | 300,000,000        | 3,000,000,000        |
| <b>Total EDC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>3,000,000,000</b> |
| <b>Total For EDC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>3,000,000,000</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   | 102.87163 | 0.20000            | 136.64842          |                   |            |  | 0.00        | 0                  | 1,200,000,000        |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|----------------------|
| <b>Total EL15 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>1,200,000,000</b> |
| <b>Total For EL15</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>1,200,000,000</b> |
| EL28 On 02/05/2028 Spot Bond   |        |            | 2.03000   | 123.48506 | 2.03000            | 123.46329          |                   | 7,141,540,000,000.00         | 3,518,000,000         | 10,002,900,000        |                      |
| <b>Total EL28 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>7,141,540,000,000.00</b>  | <b>3,518,000,000</b>  | <b>10,002,900,000</b> |                      |
| <b>Total For EL28</b>          |        |            |           |           |                    |                    |                   | <b>7,141,540,000,000.00</b>  | <b>3,518,000,000</b>  | <b>10,002,900,000</b> |                      |
| EL29 On 19/11/2029 Spot Bond   |        |            | 2.04000   | 110.98581 | 2.04000            | 110.96633          |                   | 5,330,520,000,000.00         | 2,613,000,000         | 2,556,500,000         |                      |
| <b>Total EL29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>5,330,520,000,000.00</b>  | <b>2,613,000,000</b>  | <b>2,556,500,000</b>  |                      |
| <b>Total For EL29</b>          |        |            |           |           |                    |                    |                   | <b>5,330,520,000,000.00</b>  | <b>2,613,000,000</b>  | <b>2,556,500,000</b>  |                      |
| EL30 On 29/07/2030 Spot Bond   |        |            | 2.06000   | 111.81145 | 2.06000            | 111.79176          |                   | 42,289,740,000,000.00        | 20,529,000,000        | 11,800,000,000        |                      |
| <b>Total EL30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>42,289,740,000,000.00</b> | <b>20,529,000,000</b> | <b>11,800,000,000</b> |                      |
| <b>Total For EL30</b>          |        |            |           |           |                    |                    |                   | <b>42,289,740,000,000.00</b> | <b>20,529,000,000</b> | <b>11,800,000,000</b> |                      |
| EL31 On 02/06/2031 Spot Bond   |        |            | 2.12000   | 103.82632 | 2.12000            | 103.80784          |                   | 53,000,000,000,000.00        | 25,000,000,000        | 25,000,000,000        |                      |
| <b>Total EL31 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>53,000,000,000,000.00</b> | <b>25,000,000,000</b> | <b>25,000,000,000</b> |                      |
| <b>Total For EL31</b>          |        |            |           |           |                    |                    |                   | <b>53,000,000,000,000.00</b> | <b>25,000,000,000</b> | <b>25,000,000,000</b> |                      |
| EMM01 On 28/07/2020 Spot Bond  |        |            | 9.40500   | 108.02778 | 9.40500            | 108.00081          |                   | 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  |        |            | 9.25500   | 108.68207 | 9.25500            | 108.65491          |                   | 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  |        |            | 9.81500   | 101.61890 | 9.81500            | 101.59201          |                   | 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  |        |            | 10.06500  | 93.23582  | 10.06500           | 95.71503           |                   | 4,026,000,000,000.00         | 400,000,000           | 900,000,000           |                      |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,026,000,000,000.00</b>  | <b>400,000,000</b>    | <b>900,000,000</b>    |                      |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   | <b>4,026,000,000,000.00</b>  | <b>400,000,000</b>    | <b>900,000,000</b>    |                      |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 10.21500  | 104.11370 | 10.21500           | 102.81418          |                   | 0.00                         | 0                     | 4,333,332,900         |                      |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>4,333,332,900</b>  |                      |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>4,333,332,900</b>  |                      |
| EPF001 On 19/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88133           |                   | 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            | 101.55852          |                   | 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            | 101.21098          |                   | 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 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>              |
| EPF003 On 06/11/2017 Spot Bond |        |            | 100.00000 | 19.81334  | 100.00000          | 19.66463           |                   |                        | 0.00                         | 0                     | 10,000,000,000        |
| <b>Total EPF004 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000,000</b> |
| <b>Total For EPF004</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000,000</b> |
| EPF004 On 06/11/2016 Spot Bond |        |            | 100.00000 | 27.89700  | 100.00000          | 27.68761           |                   | 000,000,000,000,000.00 | 20,000,000,000               | 10,000,000,000        |                       |
| <b>Total EPF005 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For EPF005</b>        |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>10,000,000,000</b> |
| EPFC05 On 06/11/2014 Spot Bond |        |            | 100.00000 |           | 0.00000            | 100.00000          |                   |                        | 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>              |
| EPFC09 On 19/11/2014 Spot Bond |        |            | 100.00000 |           | 0.00000            | 101.51227          |                   |                        | 0.00                         | 0                     | 0                     |
| <b>Total EPFC10 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For EPFC10</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| EPFC10 On 19/02/2015 Spot Bond |        |            | 100.00000 |           | 0.00000            | 99.83691           |                   |                        | 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>              |
| EPFC11 On 05/11/2015 Spot Bond |        |            | 100.00000 | 44.44980  | 100.00000          | 44.11617           |                   | 820,000,000,000,000.00 | 18,200,000,000               | 25,000,000,000        |                       |
| <b>Total EPFC12 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>18,200,000,000</b> | <b>25,000,000,000</b> |
| <b>Total For EPFC12</b>        |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>18,200,000,000</b> | <b>25,000,000,000</b> |
| EQ209U On 11/06/2015 Spot Bond |        |            | 100.00000 | 62.19935  | 100.00000          | 62.00303           |                   |                        | 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>              |
| EQ211U On 14/11/2014 Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000          | 98.91599           |                   |                        | 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>              |
| EQ212U On 12/02/2015 Spot Bond |        |            | 100.00000 | 85.37254  | 100.00000          | 85.18655           |                   | 40,000,000,000,000.00  | 400,000,000                  | 400,000,000           |                       |
| <b>Total EQ212U SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>400,000,000</b>    | <b>400,000,000</b>    |
| <b>Total For EQ212U</b>        |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>400,000,000</b>    | <b>400,000,000</b>    |
| EQS01 On 18/11/2014 Spot Bond  |        |            | 3.00000   | 129.38863 | 3.00000            | 129.36243          |                   |                        | 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  |        |            | 11.17500  | 105.68166 | 11.17500           | 105.65044          |                   |                        | 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            | 103.14834          |                   |                        | 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 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            | 99.09599           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98799          |                   |            |  | 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 |        |            | 9.67500   | 97.86621  | 9.67500            | 97.84080           |                   |            |  | 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            | 100.77792          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.63900          |                   |            |  | 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            | 99.84412           |                   |            |  | 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            | 99.85610           |                   |            |  | 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            | 99.84665           |                   |            |  | 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            | 100.23278          |                   |            |  | 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            | 99.86067           |                   |            |  | 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 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            | 99.85494           |                   |                              | 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            | 99.86182           |                   |                              | 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            | 99.85704           |                   |                              | 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            | 99.86948           |                   |                              | 0.00                 | 0                      | 0                  |
| <b>Total ERSA18 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>           |
| <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            | 99.87136           |                   |                              | 0.00                 | 0                      | 0                  |
| <b>Total ERSA19 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>           |
| <b>Total For ERSA19</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>0</b>           |
| ES15 On 30/08/2015 Spot Bond  |        |            | 7.07000   | 102.05778 | 7.07000            | 102.03831          |                   |                              | 0.00                 | 0                      | 200,000,000        |
| <b>Total ES15 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>200,000,000</b> |
| <b>Total For ES15</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>               | <b>200,000,000</b> |
| ES18 On 20/04/2018 Spot Bond  |        |            | 7.63500   | 105.35555 | 7.63500            | 105.33387          |                   | 834,896,412,000.00           | 109,351,200          | 5,608,055,700          |                    |
| <b>Total ES18 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>834,896,412,000.00</b>    | <b>109,351,200</b>   | <b>5,608,055,700</b>   |                    |
| <b>Total For ES18</b>         |        |            |           |           |                    |                    |                   | <b>834,896,412,000.00</b>    | <b>109,351,200</b>   | <b>5,608,055,700</b>   |                    |
| ES23 On 25/01/2023 Spot Bond  |        |            | 8.34500   | 112.62836 | 8.34500            | 112.60334          |                   | 41,747,147,630,000.00        | 5,002,654,000        | 4,301,020,200          |                    |
| <b>Total ES23 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>41,747,147,630,000.00</b> | <b>5,002,654,000</b> | <b>4,301,020,200</b>   |                    |
| <b>Total For ES23</b>         |        |            |           |           |                    |                    |                   | <b>41,747,147,630,000.00</b> | <b>5,002,654,000</b> | <b>4,301,020,200</b>   |                    |
| ES26 On 02/04/2026 Spot Bond  |        |            | 8.74500   | 94.47459  | 8.74500            | 94.45238           |                   | 184,270,267,500.00           | 21,071,500           | 3,707,463,700          |                    |
| <b>Total ES26 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>184,270,267,500.00</b>    | <b>21,071,500</b>    | <b>3,707,463,700</b>   |                    |
| <b>Total For ES26</b>         |        |            |           |           |                    |                    |                   | <b>184,270,267,500.00</b>    | <b>21,071,500</b>    | <b>3,707,463,700</b>   |                    |
| ES33 On 15/09/2033 Spot Bond  |        |            | 9.44500   | 84.18775  | 9.50500            | 83.71318           |                   | 64,137,217,000.00            | 6,790,600            | 132,663,642,300        |                    |
| <b>Total ES33 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>64,137,217,000.00</b>     | <b>6,790,600</b>     | <b>132,663,642,300</b> |                    |
| <b>Total For ES33</b>         |        |            |           |           |                    |                    |                   | <b>64,137,217,000.00</b>     | <b>6,790,600</b>     | <b>132,663,642,300</b> |                    |
| ES42 On 25/04/2042 Spot Bond  |        |            | 9.61000   | 89.71612  | 9.61000            | 89.69298           |                   | 8,649,000,000,000.00         | 900,000,000          | 23,100,000,000         |                    |
| <b>Total ES42 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>8,649,000,000,000.00</b>  | <b>900,000,000</b>   | <b>23,100,000,000</b>  |                    |
| <b>Total For ES42</b>         |        |            |           |           |                    |                    |                   | <b>8,649,000,000,000.00</b>  | <b>900,000,000</b>   | <b>23,100,000,000</b>  |                    |
| EXX01 On 19/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81828           |                   |                              | 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 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            | 99.81215           |                   |            |  | 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            | 101.64549          |                   |            |  | 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            | 100.49984          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB03 On 26/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96484          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC11 On 02/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29916          |                   |            |  | 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            | 101.15890          |                   |            |  | 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>      |
| FIFC13 On 10/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63939          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 10.48788  | 100.00000          | 10.46247           |                   |            |  | 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 | 10.20692  | 100.00000          | 10.18220           |                   |            |  | 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>      |
| FR2A4J On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18096          |                   |            |  | 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>      |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.71109           |                   |            |  | 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>      |
| FR2A4K On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31792          |                   |            |  | 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 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            | 101.40916          |                   |            |  | 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  |        |            | 9.09500   | 101.30202 | 9.09500            | 101.27740          |                   |            |  | 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            | 101.15166          |                   |            |  | 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            | 101.15159          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FRB09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FRB09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FRB10 On 25/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.31086          |                   |            |  | 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            | 104.78154          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FRB11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FRB11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FRB12 On 02/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58686          |                   |            |  | 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            | 101.61318          |                   |            |  | 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  |        |            | 10.00500  | 104.37995 | 10.00500           | 104.36229          |                   |            |  | 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  |        |            | 10.89500  | 108.24490 | 10.89500           | 108.21353          |                   |            |  | 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            | 101.23532          |                   |            |  | 0.00        | 1,000,000,000        | 900,000,000        |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>900,000,000</b> |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>900,000,000</b> |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 2.11000   | 132.25399 | 2.11000            | 133.11760          |                   |            |  | 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 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 |        |            | 2.17000   | 129.64322 | 2.17000            | 279.56119          |                   |            |  | 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 |        |            | 2.38000   | 104.52293 | 2.38000            | 111.08655          |                   |            |  | 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 |        |            | 2.44000   | 102.11624 | 2.44000            | 160.44962          |                   |            |  | 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 |        |            | 2.24000   | 120.17488 | 2.24000            | 219.43256          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBN0 On 15/09/2015 Spot Bond  |        |            | 7.42500   | 106.97368 | 7.42500            | 106.95214          |                   |            |  | 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  |        |            | 7.79500   | 63.49089  | 7.79500            | 62.84598           |                   |            |  | 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  |        |            | 9.45400   | 40.66197  | 9.45400            | 39.75508           |                   |            |  | 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  |        |            | 9.69000   | 39.36754  | 9.69000            | 38.43751           |                   |            |  | 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 | 76.68067  | 100.00000          | 76.51992           |                   |            |  | 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 | 79.02870  | 100.00000          | 78.87127           |                   |            |  | 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            | 101.92167          |                   |            |  | 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            | 101.30195          |                   |            |  | 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 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>      |
| FRC112 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12912          |                   |            |  | 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>      |
| FRC113 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23816          |                   |            |  | 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>      |
| FRC115 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.44138 | 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>      |
| FRC116 On 20/06/2017 Spot Bond |        |            | 7.47000   | 99.82000  | 7.47000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22009          |                   |            |  | 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>      |
| FRC119 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>      |
| FRC120 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>      |
| FRC121 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16353          |                   |            |  | 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>      |
| FRC122 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37249          |                   |            |  | 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>      |
| FRC123 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>      |
| FRC124 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20036          |                   |            |  | 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>      |
| FRC125 On 20/09/2017 Spot Bond |        |            | 6.00000   | 100.35458 | 6.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 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            | 101.27528          |                   |            |  | 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>      |
| <b>Total For FRC129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC129: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>      |
| FRC130: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>      |
| FRC131: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>      |
| FRC132: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>      |
| FRC133:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56743          |                   |            |  | 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>      |
| FRC134:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52168          |                   |            |  | 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>      |
| FRC135: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>      |
| FRC136:On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 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>      |
| FRC137 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>      |
| FRC138 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>      |
| FRC139 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>      |
| FRC140 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>      |
| <b>Total For FRC141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC141 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>      |
| FRC142 On 20/09/2017 Spot Bond |        |            | 100.09221 | 18.64861  | 100.09221          | 18.60290           |                   |            |  | 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>      |
| FRC143 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09111          |                   |            |  | 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>      |
| FRC144 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.31630          |                   |            |  | 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>      |
| FRC145 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44782          |                   |            |  | 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>      |
| FRC147 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.76372          |                   |            |  | 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>      |
| FRC149 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21148          |                   |            |  | 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>      |
| FRC150 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 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            | 101.22480          |                   |            |  | 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            | 101.11976          |                   |            |  | 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            | 101.14115          |                   |            |  | 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            | 101.48897          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC155 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.12140          |                   |            |  | 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  | 58.72887  | 13.22500           | 58.70788           |                   |            |  | 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            | 101.05815          |                   |            |  | 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            | 101.05948          |                   |            |  | 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            | 101.55429          |                   |            |  | 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            | 101.10692          |                   |            |  | 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 |        |            | 3.61500   | 96.03885  | 3.61500            | 99.33861           |                   |            |  | 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            | 101.15431          |                   |            |  | 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 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            | 101.15431          |                   |            |  | 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            | 101.89804          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC172 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC172</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17:On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96641          |                   |            |  | 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            | 99.18445           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC174 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.08847          |                   |            |  | 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            | 101.06342          |                   |            |  | 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            | 100.10256          |                   |            |  | 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            | 101.24243          |                   |            |  | 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            | 100.00000          |                   |            |  | 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            | 100.10152          |                   |            |  | 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            | 100.34376          |                   |            |  | 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            | 101.42351          |                   |            |  | 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 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>      |
| FRC183 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13062          |                   |            |  | 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>      |
| FRC184 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40068          |                   |            |  | 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>      |
| FRC185 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05156          |                   |            |  | 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>      |
| FRC186 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC188 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC189 On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12779          |                   |            |  | 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>      |
| FRC190 On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82162          |                   |            |  | 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>      |
| FRC191 On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86604          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC192 On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01813          |                   |            |  | 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>      |
| FRC193 On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65901          |                   |            |  | 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>      |
| FRC194 On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20431          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC195 On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64154          |                   |            |  | 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 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>      |
| FRC196 On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00006          |                   |            |  | 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>      |
| FRC197 On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61927          |                   |            |  | 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>      |
| FRC198 On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62095          |                   |            |  | 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>      |
| FRC199 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53220          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC200 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48365          |                   |            |  | 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>      |
| FRC201 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53220          |                   |            |  | 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>      |
| FRC202 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48171          |                   |            |  | 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>      |
| FRC203 On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08413          |                   |            |  | 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>      |
| FRC204 On 06/05/2017 Spot Bond |        |            | 8.75000   | 100.15637 | 8.75000            | 97.82830           |                   |            |  | 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>      |
| FRC205 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.96419          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC206 On 20/09/2021 Spot Bond |        |            | 100.00000 | 9.31150   | 100.00000          | 9.28211            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC207 On 20/09/2021 Spot Bond |        |            | 100.00000 | 8.50765   | 100.00000          | 8.48080            |                   |            |  | 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 FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC208(On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC209(On 20/12/2019 Spot Bond |        |            | 100.00000 | 1.41593   | 100.00000          | 1.40859            |                   |            |  | 0.00        | 0                | 0             |
| FRC210(On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90443          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC210(On 29/10/2017 Spot Bond |        |            | 100.00000 | 21.33622  | 100.00000          | 21.17608           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC211(On 07/05/2020 Spot Bond |        |            | 100.00000 | 1.61031   | 100.00000          | 1.59822            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC212(On 04/06/2021 Spot Bond |        |            | 100.00000 | 0.37654   | 100.00000          | 0.37148            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC213(On 07/11/2017 Spot Bond |        |            | 100.00000 | 9.10926   | 100.00000          | 9.04089            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC214(On 07/11/2019 Spot Bond |        |            | 100.00000 | 2.27732   | 100.00000          | 2.26022            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC215(On 07/11/2017 Spot Bond |        |            | 100.00000 | 9.10926   | 100.00000          | 9.04089            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC216(On 07/11/2017 Spot Bond |        |            | 100.00000 | 8.93529   | 100.00000          | 8.89600            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC217(On 07/11/2017 Spot Bond |        |            | 100.00000 | 9.10926   | 100.00000          | 9.04089            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC218(On 04/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13176          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| FRC22( On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12361          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total FRC220 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For FRC220</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| FRC22( On 31/01/2022 Spot Bond |        |            | 100.00000 | 3.23522   | 100.00000          | 3.20855            |                   | 789,591,400,000,000.00       | 7,895,914,000        | 7,895,914,000        |               |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>19,591,400,000,000.00</b> | <b>7,895,914,000</b> | <b>7,895,914,000</b> |               |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   | <b>19,591,400,000,000.00</b> | <b>7,895,914,000</b> | <b>7,895,914,000</b> |               |
| FRC22( On 10/11/2016 Spot Bond |        |            | 100.00000 | 17.81136  | 100.00000          | 17.67767           |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRC222 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRC222</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FRC22( On 10/11/2016 Spot Bond |        |            | 100.00000 | 17.81136  | 100.00000          | 100.00000          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRC223 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRC223</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FRC22( On 10/11/2016 Spot Bond |        |            | 100.00000 | 17.81136  | 100.00000          | 100.00000          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRC224 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRC224</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FRC37 On 20/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.21542          |                   | 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            | 101.20881          |                   | 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            | 101.42542          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRC46 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRC46</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FRC61 On 28/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29505          |                   | 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  |        |            | 3.45000   | 117.02010 | 3.45000            | 122.07863          |                   | 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            | 101.23008          |                   | 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            | 101.24204          |                   | 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>             |               |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC69 On 31/01/2022 Spot Bond |        |            | 3.50000   | 107.58620 | 3.50000            | 121.68747          |                   |            | 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 |        |            | 3.48000   | 105.20389 | 3.48000            | 121.84376          |                   |            | 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 |        |            | 2.66000   | 102.31606 | 2.66000            | 127.46295          |                   |            | 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 |        |            | 2.73000   | 101.54147 | 2.73000            | 134.67085          |                   |            | 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            | 100.33067          |                   |            | 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            | 101.07583          |                   |            | 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            | 101.22214          |                   |            | 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            | 102.01366          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC85 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC85</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC86 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41869          |                   |            | 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            | 101.36825          |                   |            | 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            | 101.17143          |                   |            | 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            | 101.17010          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC97 On 20/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.27637          |                   |            | 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>      |
| FRD001 On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08968          |                   |            | 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>      |
| FRD011 On 22/12/2018 Spot Bond |        |            | 100.00000 | 10.30804  | 100.00000          | 10.28279           |                   |            | 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>      |
| FRD021 On 01/06/2016 Spot Bond |        |            | 100.00000 | 24.95980  | 100.00000          | 24.89867           |                   |            | 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>      |
| FRD041 On 04/07/2015 Spot Bond |        |            | 100.00000 | 59.99128  | 100.00000          | 59.80398           |                   |            | 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>      |
| FRD091 On 26/06/2017 Spot Bond |        |            | 100.00000 | 16.49223  | 100.00000          | 18.82740           |                   |            | 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  |        |            | 4.80000   | 150.94329 | 4.80000            | 150.90560          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRI15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRI15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ15 On 04/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90164          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ16 On 21/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.48911          |                   |            | 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            | 101.54601          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ18 On 21/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.77686          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77086          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value              | Contracts Traded   | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|--------------------|---------------|
| FRJ20 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81860           |                   |                           | 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            | 100.56867          |                   |                           | 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>      |
| FRS10 On 15/01/2024 Spot Bond |        |            | 2.01800   | 83.31866  | 2.01800            | 104.56806          |                   |                           | 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>      |
| FRS10 On 31/01/2038 Spot Bond |        |            | 2.40000   | 103.17102 | 2.40000            | 135.44371          |                   |                           | 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>      |
| FRS10 On 21/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39961          |                   |                           | 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>      |
| FRS10 On 23/01/2024 Spot Bond |        |            | 10.38000  | 100.53049 | 10.38000           | 100.50250          |                   |                           | 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>      |
| FRS10 On 23/01/2024 Spot Bond |        |            | 10.38000  | 100.53049 | 10.38000           | 100.50250          |                   |                           | 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>      |
| FRS10 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>      |
| <b>Total For FRS105</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| FRS10 On 30/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26520          |                   |                           | 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>      |
| FRS10 On 31/01/2038 Spot Bond |        |            | 2.54000   | 100.69014 | 2.54000            | 109.29685          |                   |                           | 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>      |
| FRS10 On 07/12/2033 Spot Bond |        |            | 2.55000   | 209.14574 | 2.55000            | 209.98883          |                   |                           | 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>      |
| FRS11 On 31/01/2038 Spot Bond |        |            | 2.51000   | 109.90019 | 2.51000            | 109.87950          |                   | 502,000,000,000.00        | 200,000,000        | 100,000,000        |               |
| <b>Total FRS110 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>502,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |               |
| <b>Total For FRS110</b>       |        |            |           |           |                    |                    |                   | <b>502,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS111 On 03/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65821          |                   |            | 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>      |
| FRS112 On 07/12/2033 Spot Bond |        |            | 2.58000   | 208.25848 | 2.58000            | 209.10175          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31147          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/01/2025 Spot Bond |        |            | 2.47000   | 110.20008 | 2.47000            | 110.17944          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 31/03/2038 Spot Bond |        |            | 2.60000   | 108.16333 | 2.60000            | 108.14271          |                   |            | 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>      |
| FRS116 On 26/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81781          |                   |            | 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>      |
| FRS117 On 05/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 47.00200           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS117</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS118 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06650          |                   |            | 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>      |
| FRS119 On 31/01/2038 Spot Bond |        |            | 2.70500   | 106.72186 | 2.70500            | 106.15822          |                   |            | 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 |        |            | 2.70000   | 113.72123 | 2.70000            | 260.49455          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 07/12/2033 Spot Bond |        |            | 2.75000   | 111.64351 | 2.75000            | 258.67278          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 31/01/2025 Spot Bond |        |            | 2.40000   | 96.58758  | 2.40000            | 97.07647           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS123 On 07/12/2033 Spot Bond |        |            | 100.00000 | 3.45001   | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 2.68000   | 124.93209 | 2.68000            | 269.39846          |                   |            | 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  |        |            | 2.18000   | 129.54879 | 2.18000            | 279.35751          |                   |            | 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  |        |            | 2.90000   | 122.96419 | 2.90000            | 265.15340          |                   |            | 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  |        |            | 2.58000   | 101.88089 | 2.58000            | 129.12074          |                   |            | 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            | 100.29890          |                   |            | 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  |        |            | 2.11000   | 133.14124 | 2.11000            | 129.04731          |                   |            | 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            | 100.47132          |                   |            | 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            | 100.73689          |                   |            | 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            | 100.12843          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS62</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS64 On 26/01/2042 Spot Bond  |        |            | 2.38000   | 109.39291 | 2.38000            | 109.37271          |                   |            | 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 | 19.75655  | 104.97509          | 19.70602           |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 24.00687  | 101.07593          | 23.94751           |                   |            | 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 | 16.06814  | 100.44759          | 16.02864           |                   |            | 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 | 22.34258  | 100.76967          | 22.28748           |                   |            | 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 |        |            | 2.07000   | 117.65496 | 2.07000            | 117.63414          |                   |            | 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 |        |            | 2.33000   | 97.57259  | 2.33000            | 111.59412          |                   |            | 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            | 98.61993           |                   |            | 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 |        |            | 2.36000   | 97.30611  | 2.36000            | 111.28927          |                   |            | 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            | 101.77327          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS88 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS88</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.38000   | 127.67767 | 2.38000            | 348.83190          |                   |            | 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            | 100.00010          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| FRS96 On 24/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63357          |                   |                              | 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>      |
| FRX15 On 14/03/2015 Spot Bond |        |            | 6.54500   | 102.12261 | 6.54500            | 102.10470          |                   | 12,435,500,000,000.00        | 1,900,000,000        | 2,000,000,000        |               |
| <b>Total FRX15 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>12,435,500,000,000.00</b> | <b>1,900,000,000</b> | <b>2,000,000,000</b> |               |
| <b>Total For FRX15</b>        |        |            |           |           |                    |                    |                   | <b>12,435,500,000,000.00</b> | <b>1,900,000,000</b> | <b>2,000,000,000</b> |               |
| FRX16 On 15/09/2016 Spot Bond |        |            | 7.51500   | 102.06404 | 7.51500            | 102.04324          |                   | 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 |        |            | 7.95500   | 102.68309 | 7.95500            | 102.66096          |                   | 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 |        |            | 8.09500   | 107.86122 | 8.09500            | 107.83771          |                   | 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 |        |            | 8.57500   | 101.60639 | 8.57500            | 101.58321          |                   | 1,715,000,000.00             | 200,000              | 2,851,600,000        |               |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,715,000,000.00</b>      | <b>200,000</b>       | <b>2,851,600,000</b> |               |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   | <b>1,715,000,000.00</b>      | <b>200,000</b>       | <b>2,851,600,000</b> |               |
| FRX20 On 01/10/2020 Spot Bond |        |            | 8.83500   | 100.58537 | 8.83500            | 100.56148          |                   | 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 |        |            | 9.42500   | 92.02218  | 9.42500            | 91.99877           |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FRX24 On 10/12/2024 Spot Bond |        |            | 9.58500   | 111.93026 | 9.58500            | 111.90162          |                   | 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 |        |            | 9.85500   | 99.83614  | 9.85500            | 98.56990           |                   | 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 |        |            | 10.22000  | 96.43346  | 10.22000           | 96.40734           |                   | 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>             |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.21000  | 80.00338  | 10.21000           | 79.98149           |                   |            |  | 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            | 100.92937          |                   |            |  | 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            | 100.96271          |                   |            |  | 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            | 100.97603          |                   |            |  | 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            | 101.00929          |                   |            |  | 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            | 101.06253          |                   |            |  | 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            | 101.10244          |                   |            |  | 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            | 101.27526          |                   |            |  | 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>      |
| <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            | 101.52481          |                   |            |  | 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            | 101.59197          |                   |            |  | 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            | 101.60769          |                   |            |  | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                 | Contracts Traded      | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|---------------|
| FS2A5 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65248          |                   |                              |  | 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            | 101.71971          |                   |                              |  | 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            | 101.77573          |                   |                              |  | 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            | 102.02217          |                   |                              |  | 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            | 100.80782          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total GBL01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For GBL01</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| GFC03 On 10/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97072          |                   |                              |  | 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 |        |            | 8.89500   | 102.05053 | 8.89500            | 102.02613          |                   |                              |  | 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            | 100.00000          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total GPT30 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For GPT30</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| GPT31 On 05/02/2015 Spot Bond |        |            | 100.00000 | 86.09063  | 100.00000          | 85.90016           |                   | 350,000,000,000,000.00       |  | 13,500,000,000        | 39,300,000,000        |               |
| <b>Total GPT31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>13,500,000,000</b> | <b>39,300,000,000</b> |               |
| <b>Total For GPT31</b>        |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>13,500,000,000</b> | <b>39,300,000,000</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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27111          |                   |            |  | 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            | 100.27668          |                   |            |  | 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            | 100.28746          |                   |            |  | 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            | 100.30083          |                   |            |  | 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            | 100.31936          |                   |            |  | 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            | 101.33625          |                   |            |  | 0.00        | 2,700,000,000        | 1,350,000,000        |
| <b>Total GRT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,700,000,000</b> | <b>1,350,000,000</b> |
| <b>Total For GRT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,700,000,000</b> | <b>1,350,000,000</b> |
| GRT02 On 13/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65069          |                   |            |  | 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            | 100.53896          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT04 On 15/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29603          |                   |            |  | 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            | 100.44238          |                   |            |  | 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            | 101.26380          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRT07 On 21/02/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77650          |                   |            | 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            | 100.96730          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRT08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRX01 On 30/06/2032 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total GRX01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRX01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GSIS02 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44977          |                   |            | 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            | 100.84868          |                   |            | 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            | 102.11500          |                   |            | 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            | 100.35430          |                   |            | 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            | 100.72346          |                   |            | 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            | 101.18108          |                   |            | 0.00        | 0                | 0             |
| <b>Total HILB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.14447          |                   |            | 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            | 100.14615          |                   |            | 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>      |
| HILC15 On 07/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| HILC16 On 22/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45696          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total HILC16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HILC16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HILC17 On 05/02/2015 Spot Bond |        |            | 100.00000 | 86.10682  | 100.00000          | 80.75221           |                   | 900,000,000,000,000.00       | 19,000,000,000        | 19,000,000,000        |               |
| <b>Total HILC17 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>19,000,000,000</b> | <b>19,000,000,000</b> |               |
| <b>Total For HILC17</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>19,000,000,000</b> | <b>19,000,000,000</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            | 100.44694          |                   |                              | 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  |        |            | 7.41625   | 101.42184 | 7.41625            | 97.69554           |                   |                              | 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>      |
| <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            | 100.46679          |                   |                              | 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  |        |            | 8.41645   | 101.00908 | 8.41645            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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            | 100.49228          |                   |            |  | 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 |        |            | 8.86673   | 101.03565 | 8.86673            | 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            | 100.52342          |                   |            |  | 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>      |
| HMS1C 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            | 100.52055          |                   |            |  | 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            | 100.60572          |                   |            |  | 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            | 100.62664          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HPF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.05822          |                   |            |  | 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 |        |            | 8.92500   | 104.22559 | 8.92500            | 104.20086          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| HWAY2 On 31/07/2020 Spot Bond |        |            | 8.03500   | 110.44818 | 8.03500            | 110.42455          |                   |            | 2,410,500,000.00             | 300,000               | 11,940,000,000        |
| <b>Total HWAY20 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>2,410,500,000.00</b>      | <b>300,000</b>        | <b>11,940,000,000</b> |
| <b>Total For HWAY20</b>       |        |            |           |           |                    |                    |                   |            | <b>2,410,500,000.00</b>      | <b>300,000</b>        | <b>11,940,000,000</b> |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 1.99000   | 131.35721 | 1.99000            | 283.25860          |                   |            | 0.00                         | 0                     | 24,700,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>24,700,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>24,700,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 1.99000   | 134.24692 | 1.99000            | 289.48996          |                   |            | 0.00                         | 0                     | 10,000,000,000        |
| <b>Total HWAY24 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000,000</b> |
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000,000</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 9.49500   | 100.39642 | 9.49500            | 100.37112          |                   |            | 949,500,000.00               | 100,000               | 10,494,700,000        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>949,500,000.00</b>        | <b>100,000</b>        | <b>10,494,700,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            | <b>949,500,000.00</b>        | <b>100,000</b>        | <b>10,494,700,000</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 9.40500   | 101.16016 | 9.40500            | 101.13490          |                   |            | 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 | 88.99756  | 100.00000          | 88.78049           |                   |            | 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 | 23.24650  | 100.00000          | 23.18957           |                   |            | 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>              |
| HWF04 On 09/10/2015 Spot Bond |        |            | 100.00000 | 58.63431  | 100.00000          | 58.49228           |                   |            | 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 | 28.02031  | 100.00000          | 27.95244           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total HWF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For HWF05U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| HWF06 On 20/11/2016 Spot Bond |        |            | 100.00000 | 16.41495  | 100.00000          | 16.37518           |                   |            | 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 | 90.42708  | 100.00000          | 90.20652           |                   |            | 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 |        |            | 1.72000   | 118.02061 | 1.72000            | 118.00091          |                   |            | 88,702,223,544,000.00        | 51,571,060,200        | 75,451,570,400        |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>88,702,223,544,000.00</b> | <b>51,571,060,200</b> | <b>75,451,570,400</b> |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            | <b>88,702,223,544,000.00</b> | <b>51,571,060,200</b> | <b>75,451,570,400</b> |

| Contract Details        |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest          |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| I2038                   | On | 31/01/2038 | Spot Bond |        |            | 1.77000   | 125.52763 | 1.78000            | 125.27830          |                   |            | 45,583,074,438,000.00        | 25,753,149,400        | 103,887,220,000        |
| <b>Total I2038 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>15,583,074,438,000.00</b> | <b>25,753,149,400</b> | <b>103,887,220,000</b> |
| <b>Total For I2038</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>15,583,074,438,000.00</b> | <b>25,753,149,400</b> | <b>103,887,220,000</b> |
| I2046                   | On | 31/03/2046 | Spot Bond |        |            | 1.82000   | 125.59554 | 1.82000            | 125.57416          |                   |            | 29,269,380,504,000.00        | 16,082,077,200        | 62,509,473,200         |
| <b>Total I2046 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>29,269,380,504,000.00</b> | <b>16,082,077,200</b> | <b>62,509,473,200</b>  |
| <b>Total For I2046</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>29,269,380,504,000.00</b> | <b>16,082,077,200</b> | <b>62,509,473,200</b>  |
| I2050                   | On | 31/12/2050 | Spot Bond |        |            | 1.77000   | 137.52644 | 1.82000            | 135.81547          |                   |            | 15,925,979,799,000.00        | 8,997,728,700         | 30,676,069,800         |
| <b>Total I2050 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>15,925,979,799,000.00</b> | <b>8,997,728,700</b>  | <b>30,676,069,800</b>  |
| <b>Total For I2050</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>15,925,979,799,000.00</b> | <b>8,997,728,700</b>  | <b>30,676,069,800</b>  |
| IBC01                   | On | 16/03/2015 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.55000           |                   |            | 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 |        |            | 7.31500   | 102.68492 | 7.31500            | 102.66483          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL11 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL11</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL13                   | On | 12/03/2015 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71741          |                   |            | 0.00                         | 18,290,000,000        | 9,145,000,000          |
| <b>Total IBL13 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>18,290,000,000</b> | <b>9,145,000,000</b>   |
| <b>Total For IBL13</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>18,290,000,000</b> | <b>9,145,000,000</b>   |
| IBL14                   | On | 28/06/2015 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62626          |                   |            | 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 |        |            | 8.08500   | 103.25628 | 8.08500            | 103.23368          |                   |            | 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 |        |            | 7.79500   | 107.90373 | 7.79500            | 107.88094          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL22 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL22</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL28                   | On | 18/08/2016 | Spot Bond |        |            | 7.90500   | 102.48203 | 7.90500            | 102.46044          |                   |            | 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>               |
| IBL33                   | On | 03/11/2016 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14286          |                   |            | 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 |        |            | 1.50000   | 101.62822 | 1.50000            | 130.66666          |                   |            | 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>               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility            | Value          | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|----------------|----------------------|--------------------|
| IBL36 On 31/01/2022 Spot Bond |        |            | 2.18000   | 104.55676 | 2.18000            | 132.51347          |                   |                       | 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            | 100.98446          |                   |                       | 0.00           | 0                    | 0                  |
| <b>Total IBL37 SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL37</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>           |
| IBL38 On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46723          |                   |                       | 0.00           | 0                    | 700,000,000        |
| <b>Total IBL38 SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>700,000,000</b> |
| <b>Total For IBL38</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>700,000,000</b> |
| IBL39 On 02/04/2018 Spot Bond |        |            | 7.91500   | 103.43343 | 7.91500            | 103.41137          |                   |                       | 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            | 101.45348          |                   |                       | 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            | 102.17311          |                   |                       | 0.00           | 0                    | 0                  |
| <b>Total IBL42 SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL42</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>           |
| IBL43 On 15/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00646          |                   |                       | 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 |        |            | 8.52500   | 101.32297 | 8.52500            | 101.29986          |                   |                       | 0.00           | 0                    | 0                  |
| <b>Total IBL45 SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL45</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>0</b>           |
| IBL46 On 15/01/2020 Spot Bond |        |            | 8.98500   | 95.26770  | 8.98500            | 95.24496           |                   | 898,500,000.00        | 100,000        | 2,385,300,000        |                    |
| <b>Total IBL46 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>898,500,000.00</b> | <b>100,000</b> | <b>2,385,300,000</b> |                    |
| <b>Total For IBL46</b>        |        |            |           |           |                    |                    |                   | <b>898,500,000.00</b> | <b>100,000</b> | <b>2,385,300,000</b> |                    |
| IBL48 On 19/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96297          |                   |                       | 0.00           | 0                    | 700,000,000        |
| <b>Total IBL48 SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>700,000,000</b> |
| <b>Total For IBL48</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>             | <b>700,000,000</b> |
| IBL49 On 02/04/2018 Spot Bond |        |            | 7.99500   | 98.86719  | 7.99500            | 98.84590           |                   |                       | 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 |        |            | 9.03500   | 102.78165 | 9.03500            | 102.73364          |                   |                       | 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>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL52 On 31/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19183          |                   |            | 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            | 100.19725          |                   |            | 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   | 100.98527 | 7.90000            | 100.96402          |                   |            | 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 |        |            | 8.30500   | 101.63631 | 8.30500            | 101.61384          |                   |            | 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            | 100.21731          |                   |            | 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            | 99.94643           |                   |            | 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 |        |            | 7.56500   | 104.01058 | 7.56500            | 103.98960          |                   |            | 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 |        |            | 8.26500   | 105.46948 | 8.26500            | 105.44626          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL59 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL59</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL60 On 17/02/2024 Spot Bond |        |            | 9.43500   | 107.35938 | 9.43500            | 107.33248          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL60 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL60</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL61 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82503          |                   |            | 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            | 100.32820          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL62 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL62</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL63 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23496          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL64 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23990          |                   |            | 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            | 100.24470          |                   |            | 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 | 0.00598   | 100.00000          | 0.00597            |                   |            | 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            | 100.45562          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38073          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 8.65500   | 99.00941  | 8.65500            | 98.98637           |                   |            | 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   | 100.31506 | 5.00000            | 100.30161          |                   |            | 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   | 100.31506 | 5.00000            | 100.30161          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP03 On 31/01/2017 Spot Bond |        |            | 5.00000   | 101.39185 | 5.00000            | 101.37824          |                   |            | 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   | 100.31254 | 5.00000            | 100.29893          |                   |            | 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   | 100.63658 | 4.00000            | 100.62557          |                   |            | 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>      |
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 102.53129 | 4.00000            | 100.26147          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCP06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDW01L On 30/06/2016 Spot Bond |        |            | 100.00000 | 33.88612  | 100.00000          | 33.78032           |                   |            | 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 | 33.63717  | 100.00000          | 33.53215           |                   |            | 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 | 33.63717  | 100.00000          | 33.53215           |                   |            | 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   | 105.61774 | 9.20000            | 105.59164          |                   |            | 0.00        | 0                | 0             |
| <b>Total IFM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFM01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL01 On 29/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97013          |                   |            | 0.00        | 0                | 0             |
| <b>Total IHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL02 On 29/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97013          |                   |            | 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            | 99.84416           |                   |            | 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 | 8.40896   | 100.00000          | 8.38836            |                   |            | 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            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IM1001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IM1001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IM1002 On 12/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86322          |                   |            | 0.00        | 0                | 0             |
| <b>Total IM1002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IM1002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IM103U On 26/01/2015 Spot Bond |        |            | 100.00000 | 82.76644  | 100.00000          | 82.57919           |                   |            | 0.00        | 0                | 0             |
| <b>Total IM103U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IM103U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN04 On 15/03/2015 Spot Bond   |        |            | 8.83500   | 101.40631 | 8.83500            | 101.38249          |                   |            | 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>      |

| Contract Details         |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN09                     | On | 01/02/2016 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.61353           |                   |            | 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 | 10.60799  | 100.00000          | 10.58229           |                   |            | 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 | 59.99128  | 100.00000          | 59.80398           |                   |            | 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 | 84.88372  | 100.00000          | 84.68677           |                   |            | 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 | 92.40506  | 100.00000          | 92.17172           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN268U SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN268U</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN269U                   | On | 25/07/2017 | Spot Bond |        |            | 100.00000 | 9.46218   | 100.00000          | 9.42057            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN269U SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN269U</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN446U                   | On | 11/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 99.72678           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN446U SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN446U</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN448U                   | On | 25/11/2014 | Spot Bond |        |            | 100.00000 | 97.82482  | 100.00000          | 97.56739           |                   |            | 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>      |
| INA446                   | On | 11/11/2014 | Spot Bond |        |            | 6.25000   | 100.00000 | 6.25000            | 99.89737           |                   |            | 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>      |
| INA447                   | On | 18/11/2014 | Spot Bond |        |            | 6.25000   | 99.88028  | 6.25000            | 99.77789           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA447 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA447</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA448                   | On | 25/11/2014 | Spot Bond |        |            | 6.25000   | 99.76085  | 6.25000            | 99.65870           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA448 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA448</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA449                   | On | 02/12/2014 | Spot Bond |        |            | 6.25000   | 99.64170  | 6.25000            | 99.53980           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA449 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA449</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| INA450 On 09/12/2014 Spot Bond |        |            | 6.35000   | 99.51524  | 6.35000            | 99.41197           |                   |            | 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>      |
| INA503 On 13/01/2015 Spot Bond |        |            | 6.40000   | 98.90741  | 6.40000            | 98.80460           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA503 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA503</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA504 On 20/01/2015 Spot Bond |        |            | 6.40000   | 98.78749  | 6.40000            | 98.68492           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA504 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA504</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA505 On 27/01/2015 Spot Bond |        |            | 6.45000   | 98.65758  | 6.45000            | 98.55449           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA505 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA505</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA506 On 03/02/2015 Spot Bond |        |            | 6.45000   | 98.53733  | 6.45000            | 98.43449           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA506 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA506</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA507 On 10/02/2015 Spot Bond |        |            | 6.45000   | 98.41737  | 6.45000            | 98.31478           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA507 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA507</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA508 On 17/02/2015 Spot Bond |        |            | 6.45000   | 98.29770  | 6.45000            | 98.19536           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA508 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA508</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING114 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06373          |                   |            | 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 |        |            | 11.03308  | 102.46028 | 11.03308           | 102.10558          |                   |            | 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 |        |            | 11.03308  | 101.21713 | 11.03308           | 101.20631          |                   |            | 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            | 101.18179          |                   |            | 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            | 101.78223          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ING138 On 22/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15959          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING138 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING138</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING153 On 03/04/2017 Spot Bond |        |            | 6.50000   | 100.68770 | 6.50000            | 100.67001          |                   |            | 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            | 101.18722          |                   |            | 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            | 95.44484           |                   |            | 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            | 101.14557          |                   |            | 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            | 100.53432          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.14115          |                   |            | 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            | 100.12553          |                   |            | 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            | 100.89047          |                   |            | 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            | 100.88402          |                   |            | 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            | 100.12512          |                   |            | 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            | 100.00000          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ING243 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53105          |                   |            | 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            | 101.51382          |                   |            | 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            | 95.77318           |                   |            | 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            | 103.00164          |                   |            | 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            | 102.44506          |                   |            | 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            | 100.46112          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING263 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.00192          |                   |            | 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            | 101.11958          |                   |            | 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            | 101.33306          |                   |            | 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            | 103.59260          |                   |            | 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            | 100.00000          |                   |            | 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            | 99.94595           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|---------------|
| IP272U On 13/01/2015 Spot Bond |        |            | 100.00000 | 85.28037  | 100.00000          | 85.08159           |                   |                              | 0.00                 | 0                     | 0             |
| <b>Total IP272U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| <b>Total For IP272U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| IPF01 On 13/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.74170          |                   |                              | 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            | 100.58797          |                   |                              | 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            | 100.59554          |                   |                              | 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  |        |            | 8.59500   | 101.12828 | 8.59500            | 101.10490          |                   |                              | 0.00                 | 0                     | 0             |
| <b>Total IPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| <b>Total For IPF06</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| IPF07 On 01/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83569          |                   |                              | 0.00                 | 0                     | 0             |
| <b>Total IPF07 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| <b>Total For IPF07</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| IPF08 On 01/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.85525          |                   |                              | 0.00                 | 0                     | 0             |
| <b>Total IPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| <b>Total For IPF08</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| IPF09 On 01/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86831          |                   |                              | 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>      |
| IPF10 On 15/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53174          |                   |                              | 0.00                 | 0                     | 0             |
| <b>Total IPF10 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| <b>Total For IPF10</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| IPF11 On 15/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55853          |                   |                              | 0.00                 | 0                     | 0             |
| <b>Total IPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| <b>Total For IPF11</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| IPFC03 On 15/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82015          |                   |                              | 0.00                 | 0                     | 0             |
| <b>Total IPFC03 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| <b>Total For IPFC03</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>      |
| IPL10 On 20/05/2021 Spot Bond  |        |            | 9.49500   | 99.17861  | 9.49500            | 99.15362           |                   | 16,141,500,000,000.00        | 1,700,000,000        | 14,857,000,000        |               |
| <b>Total IPL10 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>16,141,500,000,000.00</b> | <b>1,700,000,000</b> | <b>14,857,000,000</b> |               |
| <b>Total For IPL10</b>         |        |            |           |           |                    |                    |                   | <b>16,141,500,000,000.00</b> | <b>1,700,000,000</b> | <b>14,857,000,000</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        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------------|
| IPL5 On 28/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15628          |                   |            | 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  |        |            | 8.48500   | 104.41701 | 8.48500            | 104.39303          |                   |            | 1,697,000,000.00        | 200,000          | 2,040,200,000        |
| <b>Total IPL6 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,697,000,000.00</b> | <b>200,000</b>   | <b>2,040,200,000</b> |
| <b>Total For IPL6</b>         |        |            |           |           |                    |                    |                   |            | <b>1,697,000,000.00</b> | <b>200,000</b>   | <b>2,040,200,000</b> |
| IPL7 On 05/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73048          |                   |            | 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            | 100.66688          |                   |            | 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            | 100.09556          |                   |            | 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            | 101.95613          |                   |            | 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            | 101.20216          |                   |            | 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 |        |            | 8.49500   | 105.27007 | 8.49500            | 105.24614          |                   |            | 0.00                    | 0                | 0                    |
| <b>Total IV014 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>             |
| <b>Total For IV014</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>             |
| IV015 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.82173          |                   |            | 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            | 101.54036          |                   |            | 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 |        |            | 3.27000   | 97.44679  | 3.27000            | 126.30636          |                   |            | 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 |        |            | 3.62000   | 140.73626 | 3.62000            | 140.70544          |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV022 On 02/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92696          |                   |            | 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            | 100.66040          |                   |            | 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            | 100.57425          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV024 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV024</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV025 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40353          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV025</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV026 On 27/09/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99865          |                   |            | 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  |        |            | 3.72000   | 97.57599  | 3.72000            | 98.40633           |                   |            | 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 |        |            | 3.72000   | 97.49465  | 3.72000            | 104.74569          |                   |            | 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            | 101.50043          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV031 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV031</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV032 On 14/08/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90640           |                   |            | 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   |        |            | 10.14500  | 110.69166 | 10.14500           | 110.66141          |                   |            | 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            | 100.43996          |                   |            | 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  |        |            | 3.72000   | 139.19690 | 3.72000            | 139.16603          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV445U On 06/11/2014 Spot Bond |        |            | 100.00000 | 98.64865  | 100.00000          | 98.91599           |                   |            | 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 | 99.45504  | 100.00000          | 99.18479           |                   |            | 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>      |
| IVA03A On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50884          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA03A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA03A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA446 On 13/11/2014 Spot Bond |        |            | 6.25000   | 99.96577  | 6.25000            | 99.86320           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA446 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA446</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA449 On 04/12/2014 Spot Bond |        |            | 6.35000   | 99.60146  | 6.35000            | 99.49801           |                   |            | 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 |        |            | 6.35000   | 99.48079  | 6.35000            | 99.37760           |                   |            | 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>      |
| IVA502 On 08/01/2015 Spot Bond |        |            | 6.40000   | 98.99325  | 6.40000            | 98.89026           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA502 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA502</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA503 On 15/01/2015 Spot Bond |        |            | 6.40000   | 98.87312  | 6.40000            | 98.77038           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA503 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA503</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA504 On 22/01/2015 Spot Bond |        |            | 6.40000   | 98.75327  | 6.40000            | 98.65078           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA504 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA504</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA505 On 22/01/2015 Spot Bond |        |            | 6.45000   | 98.74366  | 6.45000            | 98.52017           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA505 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA505</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA506 On 05/02/2015 Spot Bond |        |            | 6.45000   | 98.50302  | 6.45000            | 98.40025           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA506 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA506</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA507 On 12/02/2015 Spot Bond |        |            | 6.45000   | 98.38315  | 6.45000            | 98.28063           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA507 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA507</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC002 On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.95842           |                   |            |  | 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            | 100.87922          |                   |            |  | 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            | 100.60486          |                   |            |  | 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            | 100.69735          |                   |            |  | 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            | 101.58535          |                   |            |  | 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            | 101.78793          |                   |            |  | 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            | 101.45766          |                   |            |  | 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            | 100.58838          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.59217          |                   |            |  | 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            | 100.59974          |                   |            |  | 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            | 100.56565          |                   |            |  | 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            | 100.44410          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC022 On 29/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25123          |                   |            |  | 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            | 101.11215          |                   |            |  | 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            | 99.86672           |                   |            |  | 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            | 101.45816          |                   |            |  | 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            | 101.44364          |                   |            |  | 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            | 100.81891          |                   |            |  | 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            | 100.59837          |                   |            |  | 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            | 100.34425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.22538          |                   |            |  | 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            | 101.03444          |                   |            |  | 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            | 100.88064          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90285          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90285          |                   |            | 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 |        |            | 8.86500   | 102.88638 | 8.86500            | 104.53041          |                   |            | 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 | 13.37234  | 100.00000          | 13.32206           |                   |            | 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 | 10.45737  | 100.00000          | 10.41139           |                   |            | 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            | 100.46755          |                   |            | 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 |        |            | 9.07500   | 102.24576 | 9.07500            | 104.10320          |                   |            | 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            | 100.25591          |                   |            | 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            | 99.92426           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC042 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.10486          |                   |            | 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>      |
| IVC044 On 16/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89272          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC044</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC045 On 24/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33042          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC045 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC045</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC046 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53112          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC046</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| IVC047 On 27/10/2015 Spot Bond |        |            | 7.29500   | 104.53323 | 7.29500            | 100.45179          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IVC047 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IVC047</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IVC048 On 06/11/2017 Spot Bond |        |            | 100.00000 | 20.29520  | 100.00000          | 9.10926            |                   | 270,000,000,000,000.00       | 2,700,000,000        | 7,500,000,000        |               |
| <b>Total IVC048 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>'0,000,000,000,000.00</b> | <b>2,700,000,000</b> | <b>7,500,000,000</b> |               |
| <b>Total For IVC048</b>        |        |            |           |           |                    |                    |                   | <b>'0,000,000,000,000.00</b> | <b>2,700,000,000</b> | <b>7,500,000,000</b> |               |
| IVF57U On 12/02/2015 Spot Bond |        |            | 100.00000 | 99.72900  | 100.00000          | 99.45946           |                   | 40,000,000,000,000.00        | 400,000,000          | 200,000,000          |               |
| <b>Total IVF57U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>400,000,000</b>   | <b>200,000,000</b>   |               |
| <b>Total For IVF57U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>400,000,000</b>   | <b>200,000,000</b>   |               |
| JDG01 On 30/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23845          |                   | 0.00                         | 400,000,000          | 400,000,000          |               |
| <b>Total JDG01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>400,000,000</b>   | <b>400,000,000</b>   |               |
| <b>Total For JDG01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>400,000,000</b>   | <b>400,000,000</b>   |               |
| JDG02L On 22/01/2015 Spot Bond |        |            | 100.00000 | 84.84600  | 100.00000          | 84.65229           |                   | 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            | 100.28561          |                   | 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>             |               |
| JDG03L On 21/02/2016 Spot Bond |        |            | 100.00000 | 39.97848  | 100.00000          | 39.88163           |                   | 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            | 100.96208          |                   | 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>             |               |
| JDG07L On 14/11/2014 Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000          | 98.91599           |                   | 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>             |               |
| JDG08L On 28/11/2014 Spot Bond |        |            | 100.00000 | 97.02885  | 100.00000          | 96.77550           |                   | 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>             |               |
| JDG09L On 29/01/2015 Spot Bond |        |            | 100.00000 | 83.48655  | 100.00000          | 83.29895           |                   | 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>             |               |
| JDG10L On 29/01/2015 Spot Bond |        |            | 100.00000 | 87.94527  | 100.00000          | 87.74764           |                   | 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>             |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| JDG11 On 04/02/2015 Spot Bond |        |            | 100.00000 | 82.46465  | 100.00000          | 82.28181           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total JDG11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For JDG11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| JDG12 On 18/03/2015 Spot Bond |        |            | 100.00000 | 92.38996  | 100.00000          | 92.16014           |                   |            |  | 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            | 101.21922          |                   |            |  | 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            | 101.26339          |                   |            |  | 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            | 101.40646          |                   |            |  | 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>             |
| KCF03 On 30/10/2015 Spot Bond |        |            | 100.00000 | 52.71211  | 100.00000          | 52.58441           |                   |            |  | 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            | 101.66403          |                   |            |  | 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            | 100.17934          |                   |            |  | 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  |        |            | 8.41500   | 140.08333 | 8.41500            | 140.05144          |                   |            |  | 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            | 101.15375          |                   |            |  | 0.00        | 6,000,000,000        | 3,000,000,000        |
| <b>Total LBK02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |
| <b>Total For LBK02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |
| LBK03 On 01/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02976          |                   |            |  | 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            | 101.12874          |                   |            |  | 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>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility              | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|-------------|------------------|----------------------|
| LBK06 On 06/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44316          |                   |                         | 0.00        | 0                | 0                    |
| <b>Total LBK06 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK06</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK07 On 16/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00369          |                   |                         | 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>             |
| LBK08 On 30/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24043          |                   |                         | 0.00        | 0                | 0                    |
| <b>Total LBK08 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK08</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LEW01 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20878          |                   |                         | 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 |        |            | 8.57500   | 99.67588  | 8.57500            | 99.65314           |                   | 2,572,500,000.00        |             | 300,000          | 2,445,900,000        |
| <b>Total LGL02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,572,500,000.00</b> |             | <b>300,000</b>   | <b>2,445,900,000</b> |
| <b>Total For LGL02</b>        |        |            |           |           |                    |                    |                   | <b>2,572,500,000.00</b> |             | <b>300,000</b>   | <b>2,445,900,000</b> |
| LGL03 On 03/04/2018 Spot Bond |        |            | 8.64500   | 75.03990  | 8.64500            | 97.88059           |                   | 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 |        |            | 9.16500   | 102.19090 | 9.16500            | 102.16602          |                   | 1,833,000,000.00        |             | 200,000          | 587,900,000          |
| <b>Total LGL04 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,833,000,000.00</b> |             | <b>200,000</b>   | <b>587,900,000</b>   |
| <b>Total For LGL04</b>        |        |            |           |           |                    |                    |                   | <b>1,833,000,000.00</b> |             | <b>200,000</b>   | <b>587,900,000</b>   |
| LHL01 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71348          |                   | 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 |        |            | 9.81500   | 105.28812 | 9.81500            | 105.26055          |                   | 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            | 101.86529          |                   | 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            | 101.69881          |                   | 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            | 101.80629          |                   | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93488          |                   |            |  | 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>      |
| MAQ05 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70991           |                   |            |  | 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            | 99.51202           |                   |            |  | 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>      |
| MAQ05 On 09/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.96283           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ06 On 09/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55912          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ060 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ060</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ06 On 05/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.49635           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ06 On 13/11/2015 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ062 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ062</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ08 On 11/12/2014 Spot Bond |        |            | 100.00000 | 92.40506  | 100.00000          | 92.17172           |                   |            |  | 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 | 99.18478  | 100.00000          | 98.91599           |                   |            |  | 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            | 101.25236          |                   |            |  | 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            | 101.26156          |                   |            |  | 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 | 92.17172  | 100.00000          | 91.93955           |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MAQNC On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13050          |                   |            | 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 16/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62078          |                   |            | 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            | 101.20834          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF029 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF029</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 01/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73161          |                   |            | 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            | 101.06641          |                   |            | 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            | 101.43070          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF035 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF035</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 11/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98359           |                   |            | 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            | 99.97299           |                   |            | 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            | 100.47215          |                   |            | 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            | 100.57472          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF039</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07754          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF040 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF040</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 07/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05270          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility            | Value          | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|----------------|--------------------|---------------|
| MBF04: On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05403          |                   |                       | 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 | 99.45946  | 100.00000          | 99.19137           |                   |                       | 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 | 37.04224  | 100.00000          | 36.95152           |                   |                       | 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 | 89.87654  | 100.00000          | 89.65517           |                   |                       | 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 | 17.55080  | 100.00000          | 17.47363           |                   |                       | 0.00           | 0                  | 0             |
| <b>Total MBP29U SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP29U</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBP30 On 24/10/2017 Spot Bond  |        |            | 100.00000 | 21.01706  | 100.00000          | 20.85930           |                   |                       | 0.00           | 0                  | 0             |
| <b>Total MBP30U SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP30U</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBP31 On 24/10/2017 Spot Bond  |        |            | 100.00000 | 21.15370  | 100.00000          | 20.99493           |                   |                       | 0.00           | 0                  | 0             |
| <b>Total MBP31U SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP31U</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBP32 On 10/11/2017 Spot Bond  |        |            | 100.00000 | 18.61064  | 100.00000          | 100.00000          |                   |                       | 0.00           | 0                  | 0             |
| <b>Total MBP32U SPOT</b>       |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP32U</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond  |        |            | 8.52500   | 102.48283 | 8.52500            | 102.45933          |                   | 852,500,000.00        | 100,000        | 543,400,000        |               |
| <b>Total MBSA01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>852,500,000.00</b> | <b>100,000</b> | <b>543,400,000</b> |               |
| <b>Total For MBSA01</b>        |        |            |           |           |                    |                    |                   | <b>852,500,000.00</b> | <b>100,000</b> | <b>543,400,000</b> |               |
| MBSA0 On 15/04/2019 Spot Bond  |        |            | 8.54500   | 101.95273 | 8.54500            | 101.92929          |                   | 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>           |               |
| MCB3N On 13/12/2014 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 101.26479          |                   | 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>           |               |
| MCB5N On 13/12/2014 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 101.18104          |                   | 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>           |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| MCB6N On 13/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55011          |                   |                           | 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 05/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70923          |                   |                           | 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            | 102.52914          |                   |                           | 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            | 102.64714          |                   |                           | 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 |        |            | 7.73000   | 102.35187 | 7.73000            | 102.33054          |                   |                           | 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 |        |            | 8.51500   | 106.08755 | 8.51500            | 106.06351          |                   |                           | 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 |        |            | 9.33000   | 106.97586 | 9.33000            | 106.94936          |                   |                           | 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 |        |            | 6.30000   | 104.01459 | 6.30000            | 103.99674          |                   | 189,000,000,000.00        |             | 30,000,000        | 830,000,000          |
| <b>Total MET01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>189,000,000,000.00</b> |             | <b>30,000,000</b> | <b>830,000,000</b>   |
| <b>Total For MET01</b>        |        |            |           |           |                    |                    |                   | <b>189,000,000,000.00</b> |             | <b>30,000,000</b> | <b>830,000,000</b>   |
| MFS1A On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96935          |                   |                           | 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            | 101.00264          |                   |                           | 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 |        |            | 9.33500   | 104.85159 | 9.33500            | 104.97110          |                   |                           | 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 |        |            | 7.46500   | 102.15189 | 7.46500            | 102.13121          |                   |                           | 0.00        | 0                 | 4,970,000,000        |
| <b>Total MGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>4,970,000,000</b> |
| <b>Total For MGL01</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>4,970,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| MIIL01 On 31/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56041          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total MIIL01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MIIL01</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MIIL02 On 31/05/2017 Spot Bond |        |            | 8.65500   | 104.21980 | 8.65500            | 104.19567          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total MIIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MIIL02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MMIG0 On 17/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.13364          |                   |                             | 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  |        |            | 9.20500   | 107.48339 | 9.20500            | 105.54510          |                   |                             | 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 | 15.62559  | 100.00000          | 15.58732           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total MMS01U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MMS01U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MQB01 On 31/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79404          |                   |                             | 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  |        |            | 8.35500   | 104.08721 | 8.35500            | 104.06393          |                   |                             | 0.00        | 0                  | 140,000,000        |
| <b>Total MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>140,000,000</b> |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>140,000,000</b> |
| MTN03 On 13/07/2015 Spot Bond  |        |            | 7.41500   | 104.30943 | 7.41500            | 104.28880          |                   |                             | 0.00        | 0                  | 970,000,000        |
| <b>Total MTN03 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>970,000,000</b> |
| <b>Total For MTN03</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>970,000,000</b> |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 8.34500   | 107.50383 | 8.34500            | 107.47996          |                   | 2,503,500,000,000.00        |             | 300,000,000        | 810,000,000        |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,503,500,000,000.00</b> |             | <b>300,000,000</b> | <b>810,000,000</b> |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   | <b>2,503,500,000,000.00</b> |             | <b>300,000,000</b> | <b>810,000,000</b> |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 6.16978   | 100.89771          | 6.15471            |                   |                             | 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 | 6.25202   | 100.61875          | 6.23679            |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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            | 99.92477           |                   |            |  | 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            | 99.92407           |                   |            |  | 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            | 99.91782           |                   |            |  | 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            | 99.91033           |                   |            |  | 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 | 0.73252   | 100.00000          | 0.73075            |                   |            |  | 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 | 0.73252   | 100.00000          | 0.73075            |                   |            |  | 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  |        |            | 8.80000   | 96.76339  | 8.80000            | 96.74075           |                   |            |  | 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>      |
| NBK10A On 25/07/2016 Spot Bond |        |            | 7.59000   | 100.96322 | 7.59000            | 100.94278          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK10A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK10A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| NBK11/ On 28/11/2020 Spot Bond |        |            | 8.85500   | 104.33912 | 8.85500            | 104.31456          |                   |            |  | 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>              |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 8.65500   | 104.83986 | 8.65500            | 104.81532          |                   |            |  | 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            | 101.61848          |                   |            |  | 0.00        | 0                | 5,900,000,000         |
| <b>Total NBK12B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,900,000,000</b>  |
| <b>Total For NBK12B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,900,000,000</b>  |
| NBK13/ On 19/03/2024 Spot Bond |        |            | 9.13500   | 105.09098 | 9.13500            | 105.06505          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For NBK13A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| NBK13I On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.79163          |                   |            |  | 0.00        | 0                | 3,100,000             |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,100,000</b>      |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,100,000</b>      |
| NBK14/ On 26/06/2021 Spot Bond |        |            | 9.01500   | 104.85220 | 9.01500            | 104.72528          |                   |            |  | 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            | 101.66156          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total NBK14B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For NBK14B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| NBK15I On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.86193          |                   |            |  | 0.00        | 0                | 14,500,000,000        |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,500,000,000</b> |
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,500,000,000</b> |
| NBK16I On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50477          |                   |            |  | 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            | 101.54164          |                   |            |  | 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            | 100.93220          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total NBK18B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For NBK18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| NBK19I On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87944          |                   |            |  | 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>              |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|--------------------|----------------------|
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93537          |                   |            | 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  |        |            | 7.01500   | 104.48555 | 7.01500            | 104.46565          |                   |            | 701,500,000.00          | 100,000            | 672,800,000          |
| <b>Total NBK2A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>701,500,000.00</b>   | <b>100,000</b>     | <b>672,800,000</b>   |
| <b>Total For NBK2A</b>         |        |            |           |           |                    |                    |                   |            | <b>701,500,000.00</b>   | <b>100,000</b>     | <b>672,800,000</b>   |
| NBK2B On 15/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.38835          |                   |            | 0.00                    | 0                  | 0                    |
| <b>Total NBK2B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK2B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 8.34500   | 113.85192 | 8.34500            | 113.82621          |                   |            | 1,669,000,000.00        | 200,000            | 1,449,000,000        |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,669,000,000.00</b> | <b>200,000</b>     | <b>1,449,000,000</b> |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   |            | <b>1,669,000,000.00</b> | <b>200,000</b>     | <b>1,449,000,000</b> |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.59000  | 36.68751  | 10.59000           | 36.67739           |                   |            | 0.00                    | 0                  | 0                    |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| NBK6A On 19/04/2015 Spot Bond  |        |            | 7.21500   | 101.64531 | 7.21500            | 101.62584          |                   |            | 0.00                    | 0                  | 930,000,000          |
| <b>Total NBK6A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>930,000,000</b>   |
| <b>Total For NBK6A</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>930,000,000</b>   |
| NBK6B On 19/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66786          |                   |            | 0.00                    | 0                  | 0                    |
| <b>Total NBK6B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK6B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47507          |                   |            | 0.00                    | 0                  | 0                    |
| <b>Total NBK7B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK7B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| NBK9A On 23/03/2016 Spot Bond  |        |            | 7.69500   | 103.36806 | 7.69500            | 103.34650          |                   |            | 0.00                    | 0                  | 1,760,000,000        |
| <b>Total NBK9A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>1,760,000,000</b> |
| <b>Total For NBK9A</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>1,760,000,000</b> |
| NBK9B On 23/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98254          |                   |            | 0.00                    | 0                  | 0                    |
| <b>Total NBK9B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK9B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>           | <b>0</b>             |
| NCLN4 On 25/02/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.06478          |                   |            | 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            | 101.58358          |                   |            | 0.00                    | 570,000,000        | 570,000,000          |
| <b>Total NCLN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>570,000,000</b> | <b>570,000,000</b>   |
| <b>Total For NCLN54</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>570,000,000</b> | <b>570,000,000</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN5 On 07/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75818          |                   |            | 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            | 100.57975          |                   |            | 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            | 101.53405          |                   |            | 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            | 92.88563           |                   |            | 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            | 101.43653          |                   |            | 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            | 100.29773          |                   |            | 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            | 100.25604          |                   |            | 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            | 89.22311           |                   |            | 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            | 100.91322          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN73 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN73</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85590           |                   |            | 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            | 101.04589          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NCLN7 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99264          |                   |            |  | 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            | 101.46483          |                   |            |  | 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            | 100.96000          |                   |            |  | 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            | 100.94731          |                   |            |  | 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            | 100.94665          |                   |            |  | 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            | 100.19894          |                   |            |  | 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            | 101.08847          |                   |            |  | 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 |        |            | 9.76000   | 106.43325 | 9.76000            | 106.80527          |                   |            |  | 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            | 101.08188          |                   |            |  | 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 |        |            | 9.79500   | 105.17582 | 9.79500            | 105.67239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08847          |                   |            |  | 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            | 100.98032          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NCLN8 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02006          |                   |            |  | 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            | 101.09901          |                   |            |  | 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            | 101.11219          |                   |            |  | 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 |        |            | 8.00500   | 103.61888 | 8.00500            | 103.59641          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED13 On 25/07/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33932          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED14 On 29/11/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.53448          |                   |            |  | 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 |        |            | 9.72500   | 105.27203 | 9.72500            | 105.46979          |                   |            |  | 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            | 102.67912          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED17 On 14/10/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64271          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED9 On 06/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63250          |                   |            |  | 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 |        |            | 11.74500  | 110.00618 | 11.74500           | 109.97207          |                   |            |  | 0.00        | 0                | 1,630,000,000        |
| <b>Total NEDH1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,630,000,000</b> |
| <b>Total For NEDH1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,630,000,000</b> |
| NEDH1 On 20/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.54562          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDH1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDH1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NHM00 On 04/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.16369          |                   |            | 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 |        |            | 2.19000   | 170.18120 | 2.19000            | 170.15060          |                   |            | 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>      |
| NILB11 On 31/01/2025 Spot Bond |        |            | 2.60000   | 95.12350  | 2.60000            | 137.95584          |                   |            | 0.00        | 0                | 0             |
| <b>Total NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.38500   | 107.07511 | 8.38500            | 107.05121          |                   |            | 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            | 101.14340          |                   |            | 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>      |
| NQ1A10 On 22/05/2020 Spot Bond |        |            | 9.01500   | 108.42425 | 9.01500            | 108.39799          |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A11 On 22/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62400          |                   |            | 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>      |
| NQ1A15 On 22/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68374          |                   |            | 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>      |
| NQ1A16 On 22/05/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53655          |                   |            | 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>      |
| NQ1A17 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59125          |                   |            | 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>      |
| NQ1A18 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55845          |                   |            | 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>      |
| NQ1B10 On 22/05/2020 Spot Bond |        |            | 9.21500   | 108.43633 | 9.21500            | 109.96006          |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| NQ1B1: On 22/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59131          |                   |            |  | 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            | 101.62405          |                   |            |  | 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            | 101.60219          |                   |            |  | 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  |        |            | 9.41500   | 108.44863 | 9.41500            | 108.42120          |                   |            |  | 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            | 101.66785          |                   |            |  | 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            | 101.64591          |                   |            |  | 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            | 101.65685          |                   |            |  | 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            | 102.06101          |                   |            |  | 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            | 101.92778          |                   |            |  | 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            | 101.68964          |                   |            |  | 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 |        |            | 8.20500   | 119.18596 | 8.20500            | 119.15978          |                   |            |  | 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 |        |            | 9.05500   | 118.22836 | 9.05500            | 118.19944          |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For NRA022</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|
| NRA02: On 31/05/2023 Spot Bond |        |            | 2.08500   | 175.54277 | 2.08500            | 175.51169          |                   |            | 4,170,000,000,000.00        | 2,000,000,000        | 9,400,000,000        |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>4,170,000,000,000.00</b> | <b>2,000,000,000</b> | <b>9,400,000,000</b> |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            | <b>4,170,000,000,000.00</b> | <b>2,000,000,000</b> | <b>9,400,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 9.85500   | 123.48870 | 9.85500            | 123.45625          |                   |            | 0.00                        | 0                    | 2,920,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>2,920,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>2,920,000,000</b> |
| NTC12 On 25/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.91485          |                   |            | 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            | 100.00000          |                   |            | 0.00                        | 0                    | 0                    |
| <b>Total NTC13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| NTC15 On 26/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.74922          |                   |            | 0.00                        | 300,000,000          | 300,000,000          |
| <b>Total NTC15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>300,000,000</b>   | <b>300,000,000</b>   |
| <b>Total For NTC15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>300,000,000</b>   | <b>300,000,000</b>   |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07959          |                   |            | 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            | 101.31235          |                   |            | 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            | 101.57207          |                   |            | 0.00                        | 0                    | 0                    |
| <b>Total NTC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| NYT10: On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79345          |                   |            | 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            | 102.24150          |                   |            | 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 | 18.74351  | 100.00000          | 18.69810           |                   |            | 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 | 57.36204  | 100.00000          | 57.22307           |                   |            | 0.00                        | 0                    | 0                    |
| <b>Total OCT1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |
| <b>Total For OCT1A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| OML01 On 27/10/2015 Spot Bond |        |            | 7.30500   | 101.83128 | 7.30500            | 101.81120          |                   |            | 0.00        | 0                | 8,260,000,000        |
| <b>Total OML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,260,000,000</b> |
| <b>Total For OML01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,260,000,000</b> |
| OTCA2 On 31/07/2016 Spot Bond |        |            | 100.00000 | 21.53858  | 100.00000          | 21.48640           |                   |            | 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 | 88.65415  | 100.00000          | 88.44555           |                   |            | 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            | 99.97633           |                   |            | 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            | 100.33917          |                   |            | 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            | 101.32740          |                   |            | 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            | 101.22310          |                   |            | 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>             |
| PMM15 On 04/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51644          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PMM15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PPC00 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04559          |                   |            | 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            | 101.04319          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PPC002 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PPC002</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PPC00 On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40763          |                   |            | 0.00        | 0                | 0                    |
| <b>Total PPC003 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PPC003</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|------------------------|---------------|
| PPC00 On 30/06/2021 Spot Bond |        |            | 9.30500   | 106.19530 | 9.30500            | 106.05662          |                   |                              | 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            | 100.27436          |                   |                              | 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            | 100.28188          |                   |                              | 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            | 100.28526          |                   |                              | 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            | 100.29277          |                   |                              | 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            | 100.32504          |                   |                              | 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            | 100.33253          |                   |                              | 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            | 100.22450          |                   |                              | 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 |        |            | 7.83500   | 42.57954  | 7.83500            | 42.57060           |                   |                              | 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  |        |            | 6.31500   | 107.90974 | 6.31500            | 107.89120          |                   | 536,628,492,000,000.00       | 84,976,800,000        | 633,640,000,000        |               |
| <b>Total R158 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>16,628,492,000,000.00</b> | <b>84,976,800,000</b> | <b>633,640,000,000</b> |               |
| <b>Total For R158</b>         |        |            |           |           |                    |                    |                   | <b>16,628,492,000,000.00</b> | <b>84,976,800,000</b> | <b>633,640,000,000</b> |               |
| R158P On 15/09/2015 Spot Bond |        |            | 6.48500   | 94.76485  | 6.48500            | 94.74814           |                   | 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  |        |            | 6.58500   | 113.91873 | 6.58500            | 113.89833          |                   | 277,165,494,720,000.00       | 42,090,432,000        | 561,296,732,500        |               |
| <b>Total R159 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>17,165,494,720,000.00</b> | <b>42,090,432,000</b> | <b>561,296,732,500</b> |               |
| <b>Total For R159</b>         |        |            |           |           |                    |                    |                   | <b>17,165,494,720,000.00</b> | <b>42,090,432,000</b> | <b>561,296,732,500</b> |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                  | Contracts Traded       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|---------------|
| R159P On 15/09/2016 Spot Bond |        |            | 6.41500   | 89.01698  | 6.41500            | 89.00146           |                   |                               | 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  |        |            | 7.96000   | 123.59449 | 8.01500            | 123.09142          |                   | 812,860,920,988,000.00        | 1,735,284,035,300      | 563,569,028,000        |               |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>12,860,920,988,000.00</b>  | <b>735,284,035,300</b> | <b>563,569,028,000</b> |               |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   | <b>12,860,920,988,000.00</b>  | <b>735,284,035,300</b> | <b>563,569,028,000</b> |               |
| R187P On 21/12/2026 Spot Bond |        |            | 7.75500   | 39.79908  | 7.75500            | 39.79081           |                   | 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 |        |            | 7.67500   | 37.25765  | 7.67500            | 37.24999           |                   | 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  |        |            | 1.68000   | 289.81411 | 1.68000            | 289.76598          |                   | 16,743,638,184,000.00         | 9,966,451,300          | 40,516,806,100         |               |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>16,743,638,184,000.00</b>  | <b>9,966,451,300</b>   | <b>40,516,806,100</b>  |               |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   | <b>16,743,638,184,000.00</b>  | <b>9,966,451,300</b>   | <b>40,516,806,100</b>  |               |
| R201 On 21/12/2014 Spot Bond  |        |            | 5.69000   | 103.72819 | 5.72500            | 103.70807          |                   | 516,045,381,134,000.00        | 90,693,388,600         | 81,059,000,000         |               |
| <b>Total R201 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>16,045,381,134,000.00</b>  | <b>90,693,388,600</b>  | <b>81,059,000,000</b>  |               |
| <b>Total For R201</b>         |        |            |           |           |                    |                    |                   | <b>16,045,381,134,000.00</b>  | <b>90,693,388,600</b>  | <b>81,059,000,000</b>  |               |
| R202 On 07/12/2033 Spot Bond  |        |            | 1.75000   | 235.48607 | 1.75000            | 235.44652          |                   | 77,017,037,650,000.00         | 44,009,735,800         | 200,740,014,000        |               |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>77,017,037,650,000.00</b>  | <b>44,009,735,800</b>  | <b>200,740,014,000</b> |               |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   | <b>77,017,037,650,000.00</b>  | <b>44,009,735,800</b>  | <b>200,740,014,000</b> |               |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.67500   | 101.97823 | 7.73500            | 101.59318          |                   | 874,343,687,210,000.00        | 244,214,161,200        | 387,437,950,600        |               |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>874,343,687,210,000.00</b> | <b>244,214,161,200</b> | <b>387,437,950,600</b> |               |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   | <b>874,343,687,210,000.00</b> | <b>244,214,161,200</b> | <b>387,437,950,600</b> |               |
| R203 On 15/09/2017 Spot Bond  |        |            | 6.76000   | 105.07974 | 6.79500            | 104.96908          |                   | 254,071,018,784,000.00        | 333,442,458,400        | 604,754,351,000        |               |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>254,071,018,784,000.00</b> | <b>333,442,458,400</b> | <b>604,754,351,000</b> |               |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   | <b>254,071,018,784,000.00</b> | <b>333,442,458,400</b> | <b>604,754,351,000</b> |               |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.45500   | 98.36312  | 8.45500            | 98.34100           |                   | 802,135,652,727,000.00        | 94,871,159,400         | 442,183,258,200        |               |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>802,135,652,727,000.00</b> | <b>94,871,159,400</b>  | <b>442,183,258,200</b> |               |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   | <b>802,135,652,727,000.00</b> | <b>94,871,159,400</b>  | <b>442,183,258,200</b> |               |
| R2032 On 31/03/2032 Spot Bond |        |            | 8.60500   | 97.76469  | 8.60500            | 97.74206           |                   | 361,877,406,915,000.00        | 158,265,823,000        | 310,222,123,000        |               |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>361,877,406,915,000.00</b> | <b>158,265,823,000</b> | <b>310,222,123,000</b> |               |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   | <b>361,877,406,915,000.00</b> | <b>158,265,823,000</b> | <b>310,222,123,000</b> |               |
| R2037 On 31/01/2037 Spot Bond |        |            | 8.73000   | 100.11667 | 8.73000            | 100.09342          |                   | 300,195,364,337,000.00        | 148,934,176,900        | 266,572,675,300        |               |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>300,195,364,337,000.00</b> | <b>148,934,176,900</b> | <b>266,572,675,300</b> |               |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   | <b>300,195,364,337,000.00</b> | <b>148,934,176,900</b> | <b>266,572,675,300</b> |               |

| 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 21/12/2018 Spot Bond  |        |            | 7.06000   | 106.41672 | 7.09500            | 106.27106          |                   |            | 341,966,980,974,000.00       | 473,366,427,900        | 534,613,453,400        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,966,980,974,000.00</b>  | <b>473,366,427,900</b> | <b>534,613,453,400</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>1,966,980,974,000.00</b>  | <b>473,366,427,900</b> | <b>534,613,453,400</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 8.82000   | 101.69585 | 8.82000            | 101.67200          |                   |            | 893,686,500,000,000.00       | 101,325,000,000        | 160,600,000,000        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,686,500,000,000.00</b> | <b>101,325,000,000</b> | <b>160,600,000,000</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>13,686,500,000,000.00</b> | <b>101,325,000,000</b> | <b>160,600,000,000</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 8.80500   | 101.12858 | 8.80500            | 101.10451          |                   |            | 570,699,598,273,500.00       | 405,530,902,700        | 480,950,780,300        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,699,598,273,500.00</b>  | <b>405,530,902,700</b> | <b>480,950,780,300</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>0,699,598,273,500.00</b>  | <b>405,530,902,700</b> | <b>480,950,780,300</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.27000   | 102.24460 | 7.33500            | 101.94882          |                   |            | 314,457,605,582,000.00       | 455,908,886,600        | 511,124,501,600        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,457,605,582,000.00</b> | <b>455,908,886,600</b> | <b>511,124,501,600</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>14,457,605,582,000.00</b> | <b>455,908,886,600</b> | <b>511,124,501,600</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.44000   | 97.31108  | 7.50500            | 96.97328           |                   |            | 602,747,514,320,000.00       | 215,423,053,000        | 966,348,074,800        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,747,514,320,000.00</b> | <b>215,423,053,000</b> | <b>966,348,074,800</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>12,747,514,320,000.00</b> | <b>215,423,053,000</b> | <b>966,348,074,800</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 8.58500   | 78.01783  | 8.64500            | 77.52204           |                   |            | 350,553,728,392,000.00       | 273,797,755,200        | 648,176,771,700        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,553,728,392,000.00</b> | <b>273,797,755,200</b> | <b>648,176,771,700</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>10,553,728,392,000.00</b> | <b>273,797,755,200</b> | <b>648,176,771,700</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 1.72000   | 174.09505 | 1.72000            | 174.06588          |                   |            | 1,962,309,816,000.00         | 1,140,877,800          | 52,604,655,100         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,962,309,816,000.00</b>  | <b>1,140,877,800</b>   | <b>52,604,655,100</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>1,962,309,816,000.00</b>  | <b>1,140,877,800</b>   | <b>52,604,655,100</b>  |
| R211 On 31/01/2017 Spot Bond  |        |            | 0.83000   | 132.58191 | 0.80000            | 132.64867          |                   |            | 80,961,499,416,000.00        | 97,543,975,200         | 78,846,050,900         |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,961,499,416,000.00</b> | <b>97,543,975,200</b>  | <b>78,846,050,900</b>  |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>10,961,499,416,000.00</b> | <b>97,543,975,200</b>  | <b>78,846,050,900</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.61000   | 137.54784 | 1.61000            | 137.52528          |                   |            | 30,024,674,904,000.00        | 18,648,866,400         | 112,822,969,000        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,024,674,904,000.00</b> | <b>18,648,866,400</b>  | <b>112,822,969,000</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>10,024,674,904,000.00</b> | <b>18,648,866,400</b>  | <b>112,822,969,000</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 8.42500   | 88.86679  | 8.49000            | 88.32971           |                   |            | 135,022,892,192,500.00       | 372,109,542,100        | 520,674,522,700        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,022,892,192,500.00</b> | <b>372,109,542,100</b> | <b>520,674,522,700</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>15,022,892,192,500.00</b> | <b>372,109,542,100</b> | <b>520,674,522,700</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 8.75000   | 78.26558  | 8.75000            | 78.24707           |                   |            | 761,764,514,375,000.00       | 429,915,944,500        | 594,216,974,100        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,764,514,375,000.00</b> | <b>429,915,944,500</b> | <b>594,216,974,100</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>11,764,514,375,000.00</b> | <b>429,915,944,500</b> | <b>594,216,974,100</b> |
| R227C On 15/03/2015 Spot Bond |        |            | 6.64500   | 97.79236  | 6.64500            | 97.77495           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R227C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R227C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R228C On 15/09/2015 Spot Bond |        |            | 6.48500   | 94.76485  | 6.48500            | 94.74814           |                   |            | 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 |        |            | 6.40500   | 91.88416  | 6.40500            | 91.86815           |                   |            | 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 |        |            | 6.41500   | 89.01698  | 6.41500            | 89.00146           |                   |            | 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 |        |            | 5.73000   | 99.37597  | 5.73000            | 99.36047           |                   |            | 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 |        |            | 6.55500   | 96.14638  | 6.55500            | 96.12944           |                   |            | 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 |        |            | 6.42500   | 93.22530  | 6.42500            | 93.20920           |                   |            | 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 |        |            | 6.40500   | 90.35183  | 6.40500            | 90.33627           |                   |            | 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 |        |            | 6.46500   | 87.44082  | 6.46500            | 87.42562           |                   |            | 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 |        |            | 6.77000   | 84.05281  | 6.77000            | 84.03752           |                   |            | 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 |        |            | 6.82000   | 81.17863  | 6.82000            | 81.16375           |                   |            | 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 |        |            | 7.10000   | 77.73879  | 7.10000            | 77.72397           |                   |            | 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 |        |            | 7.08000   | 75.13329  | 7.08000            | 75.11900           |                   |            | 0.00        | 0                | 0             |
| <b>Total R334C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R334C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R335C On 21/06/2019 Spot Bond |        |            | 7.06000   | 72.62914  | 7.06000            | 72.61537           |                   |            | 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 |        |            | 7.05000   | 70.18738  | 7.05000            | 70.17409           |                   |            | 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 |        |            | 7.29500   | 66.90399  | 7.29500            | 66.89089           |                   |            | 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 |        |            | 7.27500   | 64.62569  | 7.27500            | 64.61307           |                   |            | 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 |        |            | 7.42500   | 61.76399  | 7.42500            | 61.75168           |                   |            | 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 |        |            | 7.39500   | 59.67568  | 7.39500            | 59.66384           |                   |            | 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 |        |            | 7.36500   | 57.67468  | 7.36500            | 57.66329           |                   |            | 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 |        |            | 7.33500   | 55.75693  | 7.33500            | 55.74596           |                   |            | 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 |        |            | 7.29500   | 53.96337  | 7.29500            | 53.95280           |                   |            | 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 |        |            | 7.25500   | 52.24769  | 7.25500            | 52.23752           |                   |            | 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 |        |            | 7.95500   | 47.25517  | 7.95500            | 47.24510           |                   |            | 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 |        |            | 7.91500   | 45.62461  | 7.91500            | 45.61493           |                   |            | 0.00        | 0                | 0             |
| <b>Total R346C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R346C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R347C On 21/06/2025 Spot Bond |        |            | 7.87500   | 44.06729  | 7.87500            | 44.05799           |                   |            | 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 |        |            | 7.83500   | 42.57954  | 7.83500            | 42.57060           |                   |            | 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 |        |            | 7.79500   | 41.15790  | 7.79500            | 41.14930           |                   |            | 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 |        |            | 7.75500   | 39.79908  | 7.75500            | 39.79081           |                   |            | 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 |        |            | 7.71500   | 38.49997  | 7.71500            | 38.49201           |                   |            | 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 |        |            | 7.67500   | 37.25765  | 7.67500            | 37.24999           |                   |            | 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            | 100.69672          |                   |            | 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            | 101.86641          |                   |            | 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            | 100.74333          |                   |            | 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            | 100.60324          |                   |            | 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 | 20.09795  | 100.00000          | 20.04927           |                   |            | 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 | 8.97327   | 100.00000          | 8.95153            |                   |            | 0.00        | 0                | 0             |
| <b>Total RCSB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB2U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| RCSB3 On 17/03/2017 Spot Bond |        |            | 100.00000 | 24.49969  | 100.00000          | 24.43968           |                   |                              | 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>      |
| RCSB4 On 07/11/2015 Spot Bond |        |            | 100.00000 | 49.43326  | 100.00000          | 49.21588           |                   | 000,000,000,000,000.00       | 50,000,000,000        | 50,000,000,000        |               |
| <b>Total RCSB4U 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 RCSB4U</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |               |
| RDFB0 On 30/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12183          |                   |                              | 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            | 101.28015          |                   |                              | 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            | 101.66042          |                   |                              | 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            | 100.86744          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total RDFC13 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For RDFC13</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| RDFC1 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46022          |                   |                              | 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>      |
| RES12 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03398          |                   |                              | 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            | 100.62152          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total RES15 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For RES15</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| RES18 On 05/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02309          |                   |                              | 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            | 101.30518          |                   |                              | 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>      |
| RES27 On 21/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41702          |                   |                              | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RES29 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54106          |                   |            |  | 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            | 101.36880          |                   |            |  | 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>      |
| RES31 On 02/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71469          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES32 On 20/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44076          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES32</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            | 102.43268          |                   |            |  | 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            | 83.66507           |                   |            |  | 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            | 81.03185           |                   |            |  | 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            | 84.48458           |                   |            |  | 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            | 88.73255           |                   |            |  | 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            | 101.28831          |                   |            |  | 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            | 81.99919           |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RP016 On 10/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 91.85799           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP018 On 12/02/2020 Spot Bond  |        |            | 12.35000  | 105.42326 | 12.35000           | 105.38894          |                   |            |  | 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 | 13.26210  | 100.00000          | 13.22998           |                   |            |  | 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>      |
| RP025 On 21/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45747          |                   |            |  | 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            | 101.33328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP026</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG02 On 25/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.97031          |                   |            |  | 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            | 101.06632          |                   |            |  | 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 | 4.19784   | 100.00000          | 4.18756            |                   |            |  | 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 | 22.82958  | 100.00000          | 22.77427           |                   |            |  | 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 | 33.65402  | 100.00000          | 33.57250           |                   |            |  | 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 | 12.37313  | 100.00000          | 12.35797           |                   |            |  | 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 | 26.87687  | 100.00000          | 26.81176           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|----------------------|----------------------|
| RPS00 On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.67980           |                   |            | 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            | 77.18032           |                   |            | 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  |        |            | 8.80500   | 106.20066 | 8.80500            | 106.17552          |                   |            | 880,500,000.00        | 100,000              | 773,800,000          |
| <b>Total RW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>880,500,000.00</b> | <b>100,000</b>       | <b>773,800,000</b>   |
| <b>Total For RW21</b>         |        |            |           |           |                    |                    |                   |            | <b>880,500,000.00</b> | <b>100,000</b>       | <b>773,800,000</b>   |
| RW23 On 10/12/2023 Spot Bond  |        |            | 8.98500   | 107.19977 | 8.98500            | 107.17402          |                   |            | 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  |        |            | 9.72000   | 90.30864  | 9.72000            | 108.24805          |                   |            | 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            | 96.47727           |                   |            | 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 |        |            | 7.78500   | 110.63347 | 7.78500            | 110.61050          |                   |            | 0.00                  | 0                    | 1,150,000,000        |
| <b>Total SBK12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>1,150,000,000</b> |
| <b>Total For SBK12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>1,150,000,000</b> |
| SBK13 On 24/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76100          |                   |            | 0.00                  | 0                    | 200,000,000          |
| <b>Total SBK13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>200,000,000</b>   |
| <b>Total For SBK13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>200,000,000</b>   |
| SBK14 On 01/12/2017 Spot Bond |        |            | 8.84500   | 106.43254 | 8.84500            | 106.40737          |                   |            | 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            | 101.40081          |                   |            | 0.00                  | 0                    | 0                    |
| <b>Total SBK15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| SBK16 On 15/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.57321          |                   |            | 0.00                  | 1,000,000,000        | 500,000,000          |
| <b>Total SBK16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>1,000,000,000</b> | <b>500,000,000</b>   |
| <b>Total For SBK16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>1,000,000,000</b> | <b>500,000,000</b>   |
| SBK17 On 30/07/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24934          |                   |            | 0.00                  | 0                    | 0                    |
| <b>Total SBK17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| SBK18 On 24/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39201          |                   |                              | 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            | 100.38542          |                   |                              | 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  |        |            | 6.96500   | 105.84635 | 6.96500            | 105.82666          |                   | 34,825,696,500,000.00        | 5,000,100,000        | 3,400,100,000        |               |
| <b>Total SBK7 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>14,825,696,500,000.00</b> | <b>5,000,100,000</b> | <b>3,400,100,000</b> |               |
| <b>Total For SBK7</b>         |        |            |           |           |                    |                    |                   | <b>14,825,696,500,000.00</b> | <b>5,000,100,000</b> | <b>3,400,100,000</b> |               |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 8.59500   | 100.15945 | 8.59500            | 100.13629          |                   | 859,500,000.00               | 100,000              | 2,370,100,000        |               |
| <b>Total SBK9 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>859,500,000.00</b>        | <b>100,000</b>       | <b>2,370,100,000</b> |               |
| <b>Total For SBK9</b>         |        |            |           |           |                    |                    |                   | <b>859,500,000.00</b>        | <b>100,000</b>       | <b>2,370,100,000</b> |               |
| SBN27 On 15/09/2015 Spot Bond |        |            | 7.77500   | 106.68129 | 7.77500            | 106.65881          |                   | 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   | 106.52726 | 7.96000            | 106.50429          |                   | 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 |        |            | 7.56500   | 106.85657 | 7.56500            | 106.83465          |                   | 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 |        |            | 8.19500   | 101.41820 | 8.19500            | 101.39570          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total SBN33 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For SBN33</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| SBN34 On 15/09/2015 Spot Bond |        |            | 7.71000   | 106.73549 | 7.71000            | 106.71318          |                   | 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 |        |            | 7.94500   | 106.53974 | 7.94500            | 106.51681          |                   | 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            | 101.15812          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total SBN45 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For SBN45</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| SBN51 On 03/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82298          |                   | 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>             |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility              | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|-------------|----------------------|----------------------|
| SBS13 On 22/09/2017 Spot Bond  |        |            | 7.84500   | 103.87036 | 7.84500            | 103.84828          |                   |                         | 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            | 100.90126          |                   |                         | 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            | 101.03559          |                   |                         | 0.00        | 0                    | 0                    |
| <b>Total SBS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS16</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS18 On 23/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.95618          |                   |                         | 0.00        | 0                    | 0                    |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 9.27500   | 108.30224 | 9.27500            | 108.27542          |                   |                         | 0.00        | 0                    | 710,000,000          |
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>710,000,000</b>   |
| <b>Total For SBS19</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>710,000,000</b>   |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 9.91500   | 100.80804 | 9.91500            | 100.78154          |                   |                         | 0.00        | 0                    | 0                    |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS20</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS21 On 15/05/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.84974           |                   |                         | 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            | 101.83344          |                   |                         | 0.00        | 4,650,000,000        | 4,650,000,000        |
| <b>Total SBS22 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>4,650,000,000</b> | <b>4,650,000,000</b> |
| <b>Total For SBS22</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>4,650,000,000</b> | <b>4,650,000,000</b> |
| SBS23 On 23/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82073          |                   |                         | 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            | 103.99851          |                   |                         | 0.00        | 0                    | 0                    |
| <b>Total SBS24 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS24</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS25 On 24/05/2019 Spot Bond  |        |            | 8.67500   | 104.83395 | 8.67500            | 104.80976          |                   | 4,337,500,000.00        |             | 500,000              | 1,084,000,000        |
| <b>Total SBS25 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,337,500,000.00</b> |             | <b>500,000</b>       | <b>1,084,000,000</b> |
| <b>Total For SBS25</b>         |        |            |           |           |                    |                    |                   | <b>4,337,500,000.00</b> |             | <b>500,000</b>       | <b>1,084,000,000</b> |
| SBS26l On 28/02/2017 Spot Bond |        |            | 100.00000 | 15.53531  | 100.00000          | 15.50112           |                   |                         | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|-------------|------------------|----------------------|
| SBS27 On 20/02/2024 Spot Bond  |        |            | 9.27500   | 107.49843 | 9.27500            | 107.47195          |                   |                       | 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            | 100.51180          |                   |                       | 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  |        |            | 8.78500   | 103.24349 | 8.78500            | 103.21923          |                   |                       | 0.00        | 0                | 0                    |
| <b>Total SBS29 SPOT</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS29</b>         |        |            |           |           |                    |                    |                   |                       | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 9.92500   | 92.08490  | 9.92500            | 92.06066           |                   |                       | 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            | 101.17088          |                   |                       | 0.00        | 0                | 0                    |
| <b>Total SBS30 SPOT</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS30</b>         |        |            |           |           |                    |                    |                   |                       | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS31 On 27/06/2027 Spot Bond  |        |            | 9.66500   | 133.16586 | 9.66500            | 104.88339          |                   |                       | 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            | 101.04152          |                   |                       | 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            | 101.06978          |                   |                       | 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  |        |            | 9.81500   | 109.71618 | 9.81500            | 103.20058          |                   |                       | 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   |        |            | 9.20500   | 96.80964  | 9.20500            | 96.78597           |                   | 920,500,000.00        |             | 100,000          | 5,700,000            |
| <b>Total SBS4 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>920,500,000.00</b> |             | <b>100,000</b>   | <b>5,700,000</b>     |
| <b>Total For SBS4</b>          |        |            |           |           |                    |                    |                   | <b>920,500,000.00</b> |             | <b>100,000</b>   | <b>5,700,000</b>     |
| SBS9 On 07/07/2016 Spot Bond   |        |            | 7.58500   | 109.77905 | 7.58500            | 109.75685          |                   | 0.00                  | 0           | 0                | 330,000,000          |
| <b>Total SBS9 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>    | <b>0</b>         | <b>330,000,000</b>   |
| <b>Total For SBS9</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>    | <b>0</b>         | <b>330,000,000</b>   |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.21000   | 129.26602 | 2.21000            | 278.74749          |                   | 0.00                  | 0           | 0                | 0                    |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>    | <b>0</b>         | <b>0</b>             |
| <b>Total For SBSI11</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBSI12 On 31/01/2017 Spot Bond |        |            | 1.44500   | 102.99551 | 1.44500            | 130.82104          |                   |            | 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            | 105.90019          |                   |            | 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            | 100.60193          |                   |            | 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 | 15.43518  | 100.00000          | 15.39738           |                   |            | 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  |        |            |           | 164.67112 | 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  |        |            | 2.07000   | 115.08955 | 2.07000            | 129.08000          |                   |            | 0.00        | 0                | 0             |
| <b>Total SHI05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHPCB On 03/04/2017 Spot Bond  |        |            | 6.50000   | 100.68770 | 6.50000            | 100.67001          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility            | Value          | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|----------------|--------------------|----------------------|
| SHS01 On 15/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.54504          |                   |                       | 0.00           | 0                  | 1,000,000,000        |
| <b>Total SHS01 SPOT</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For SHS01</b>         |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>1,000,000,000</b> |
| SHS03 On 29/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91326          |                   |                       | 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            | 102.43588          |                   |                       | 0.00           | 0                  | 0                    |
| <b>Total SHS04 SPOT</b>        |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>             |
| <b>Total For SHS04</b>         |        |            |           |           |                    |                    |                   |                       | <b>0.00</b>    | <b>0</b>           | <b>0</b>             |
| SHS05 On 29/06/2017 Spot Bond  |        |            | 8.82500   | 103.03638 | 8.82500            | 103.01207          |                   | 882,500,000.00        | 100,000        | 262,600,000        |                      |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>882,500,000.00</b> | <b>100,000</b> | <b>262,600,000</b> |                      |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   | <b>882,500,000.00</b> | <b>100,000</b> | <b>262,600,000</b> |                      |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.16210          |                   | 0.00                  | 0              | 123,800,000        |                      |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>       | <b>123,800,000</b> |                      |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>       | <b>123,800,000</b> |                      |
| SHS07 On 10/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92088          |                   | 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            | 101.03573          |                   | 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            | 100.94934          |                   | 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>           |                      |
| SHS11L On 19/11/2016 Spot Bond |        |            | 100.00000 | 16.45481  | 100.00000          | 16.41495           |                   | 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            | 101.25915          |                   | 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>           |                      |
| SHS13L On 21/05/2015 Spot Bond |        |            | 100.00000 | 64.37922  | 100.00000          | 64.17822           |                   | 0.00                  | 0              | 0                  |                      |
| <b>Total SHS13U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>       | <b>0</b>           |                      |
| <b>Total For SHS13U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>           | <b>0</b>       | <b>0</b>           |                      |
| SHS14 On 17/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15407          |                   | 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>           |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| SHS16I On 29/06/2016 Spot Bond |        |            | 100.00000 | 23.30358  | 100.00000          | 23.24650           |                   |                              | 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 | 34.93231  | 100.00000          | 34.82205           |                   |                              | 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 | 25.72589  | 100.00000          | 25.64557           |                   |                              | 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  |        |            | 9.13500   | 104.21997 | 9.13500            | 104.09146          |                   |                              | 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            | 100.47144          |                   |                              | 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            | 100.85805          |                   |                              | 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   |        |            | 7.83500   | 105.19805 | 7.83500            | 105.17608          |                   |                              | 0.00        | 0                    | 2,140,000,000        |
| <b>Total SLI2 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>2,140,000,000</b> |
| <b>Total For SLI2</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>2,140,000,000</b> |
| SLI3 On 15/08/2023 Spot Bond   |        |            | 8.69500   | 102.08757 | 8.69500            | 102.04949          |                   |                              | 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  |        |            | 8.14500   | 101.54305 | 8.14500            | 101.52065          |                   | 74,914,452,000,000.00        |             | 9,197,600,000        | 7,097,600,000        |
| <b>Total SNT01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>'4,914,452,000,000.00</b> |             | <b>9,197,600,000</b> | <b>7,097,600,000</b> |
| <b>Total For SNT01</b>         |        |            |           |           |                    |                    |                   | <b>'4,914,452,000,000.00</b> |             | <b>9,197,600,000</b> | <b>7,097,600,000</b> |
| SPDA2 On 21/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.66594          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SPDA2 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SPDA2</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SPDA3 On 21/08/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.85803          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SPDA3 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SPDA3</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SPDA4 On 21/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.17203          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SPDA4 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SPDA4</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility              | Value          | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|----------------|--------------------|--------------------|
| SPDA5 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13204          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SPDA5 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SPDA5</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SPDA6 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16259          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SPDA6 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SPDA6</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SPG00 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94588           |                   |                         | 0.00           | 0                  | 900,000,000        |
| <b>Total SPG001 SPOT</b>      |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>900,000,000</b> |
| <b>Total For SPG001</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>900,000,000</b> |
| SSA01 On 28/06/2016 Spot Bond |        |            | 7.89500   | 106.16389 | 7.89500            | 106.14144          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SSA01 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SSA01</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SSA02 On 20/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53798          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SSA02 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SSA02</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SSA04 On 16/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81448          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SSA04 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SSA04</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SSA05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52154          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SSA05 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SSA05</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SSA06 On 16/04/2020 Spot Bond |        |            | 9.05500   | 96.37076  | 9.05500            | 96.34731           |                   | 2,716,500,000.00        | 300,000        | 125,900,000        |                    |
| <b>Total SSA06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,716,500,000.00</b> | <b>300,000</b> | <b>125,900,000</b> |                    |
| <b>Total For SSA06</b>        |        |            |           |           |                    |                    |                   | <b>2,716,500,000.00</b> | <b>300,000</b> | <b>125,900,000</b> |                    |
| SSN00 On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56266          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SSN001 SPOT</b>      |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SSN001</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SSN00 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03198          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SSN002 SPOT</b>      |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SSN002</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SSN00 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30720          |                   |                         | 0.00           | 0                  | 0                  |
| <b>Total SSN003 SPOT</b>      |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| <b>Total For SSN003</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>           |
| SSN00 On 31/03/2021 Spot Bond |        |            | 9.11300   | 89.51483  | 9.11300            | 89.49292           |                   |                         | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN001 On 31/03/2021 Spot Bond |        |            | 8.60500   | 91.79782  | 8.60500            | 91.77657           |                   |            | 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>      |
| SSN006 On 21/12/2014 Spot Bond |        |            | 6.97000   | 103.58379 | 6.97000            | 103.56416          |                   |            | 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>      |
| SSN007 On 15/01/2020 Spot Bond |        |            | 8.59500   | 96.80070  | 8.59500            | 96.77857           |                   |            | 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>      |
| SSN008 On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17632          |                   |            | 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>      |
| SSN009 On 15/09/2017 Spot Bond |        |            | 7.97500   | 101.96898 | 7.97500            | 101.94695          |                   |            | 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>      |
| SSN010 On 31/01/2025 Spot Bond |        |            | 2.47000   | 109.78139 | 2.47000            | 110.17944          |                   |            | 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>      |
| SSN012 On 21/12/2018 Spot Bond |        |            | 8.04500   | 101.92321 | 8.04500            | 102.93513          |                   |            | 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>      |
| SSN013 On 26/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.08167          |                   |            | 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>      |
| SSN016 On 21/12/2026 Spot Bond |        |            | 9.61500   | 110.33366 | 9.61500            | 110.30535          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN018 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37247          |                   |            | 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>      |
| SSN020 On 28/02/2031 Spot Bond |        |            | 9.84000   | 78.54009  | 9.84000            | 78.51925           |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN022 On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42989          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN021 On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09127          |                   |            |  | 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>      |
| SSN026 On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50172          |                   |            |  | 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>      |
| SSN027 On 25/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03575          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN028 On 16/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56030          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1138 On 02/02/2015 Spot Bond |        |            |           | 101.38019 | 0.00000            | 98.47427           |                   |            |  | 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 | 99.18478  | 100.00000          | 98.91599           |                   |            |  | 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            | 99.86248           |                   |            |  | 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            | 102.19032          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1151 On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1154 On 24/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75943           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1156 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1158 On 01/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.63842           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SY1162 On 09/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.49695           |                   |            |  | 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>      |
| SY1164 On 10/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.48900           |                   |            |  | 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>      |
| SY1177 On 10/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1178 On 10/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1179 On 14/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.50336           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1180 On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87937           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1181 On 18/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86185           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1182 On 18/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86192           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1183 On 24/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75869           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1185 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.69017           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1186 On 27/01/2015 Spot Bond |        |            | 100.00000 | 82.57919  | 100.00000          | 82.39278           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1187 On 01/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.63818           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SY1188 On 08/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.66590           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SY1188 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1188</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1189 On 09/12/2014 Spot Bond |        |            | 100.00000 | 92.87532  | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SY1189 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1189</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1190 On 10/12/2014 Spot Bond |        |            | 100.00000 | 92.63959  | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SY1190 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1190</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SZ18 On 30/09/2015 Spot Bond   |        |            | 6.77500   | 106.26049 | 6.77500            | 106.24103          |                   |            | 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   |        |            | 8.62500   | 103.63527 | 8.62500            | 103.61123          |                   |            | 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>           |
| TF108L On 22/02/2016 Spot Bond |        |            | 100.00000 | 44.73645  | 100.00000          | 44.62807           |                   |            | 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            | 100.40156          |                   |            | 0.00        | 0                | 0                  |
| <b>Total TFS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TFS110</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TFS112 On 02/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13308          |                   |            | 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            | 101.37994          |                   |            | 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            | 99.82291           |                   |            | 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            | 100.93609          |                   |            | 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            | 100.98273          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS12€ On 21/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80722           |                   |            |  | 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            | 99.58973           |                   |            |  | 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            | 100.24782          |                   |            |  | 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  |        |            | 7.83500   | 103.84662 | 7.83500            | 103.82493          |                   |            |  | 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            | 100.42119          |                   |            |  | 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>      |
| TH10A On 18/10/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43238          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A On 18/07/2017 Spot Bond  |        |            | 7.83000   | 102.45061 | 7.83000            | 102.42923          |                   |            |  | 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            | 100.41504          |                   |            |  | 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            | 100.42903          |                   |            |  | 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            | 102.45326          |                   |            |  | 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            | 100.41504          |                   |            |  | 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            | 100.42903          |                   |            |  | 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>      |

| Contract Details                           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| TH10A <sup>1</sup> On 18/07/2017 Spot Bond |        |            | 7.16000   | 82.78945  | 7.16000            | 102.22272          |                   |            |  | 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 <sup>1</sup> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45639          |                   |            |  | 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 <sup>2</sup> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45416          |                   |            |  | 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 <sup>1</sup> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50763          |                   |            |  | 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 <sup>2</sup> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50040          |                   |            |  | 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 <sup>1</sup> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71742          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10D1 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10D1</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10D <sup>2</sup> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69274          |                   |            |  | 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>           |
| TH11A <sup>1</sup> On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41448          |                   |            |  | 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>           |
| TH11A <sup>2</sup> On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43238          |                   |            |  | 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>           |
| TH11A <sup>3</sup> On 18/07/2018 Spot Bond |        |            | 8.73000   | 102.73009 | 8.73000            | 102.61089          |                   |            |  | 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>           |
| TH11A <sup>4</sup> On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41280          |                   |            |  | 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>           |
| TH11A <sup>5</sup> On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42903          |                   |            |  | 0.00        | 1,000,000,000        | 500,000,000        |
| <b>Total TH11A5 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For TH11A5</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH11A6 On 18/07/2041 Spot Bond |        |            | 8.56500   | 96.71313  | 8.56500            | 101.31631          |                   |            | 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            | 100.41805          |                   |            | 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            | 100.43793          |                   |            | 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            | 100.45750          |                   |            | 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            | 100.45137          |                   |            | 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            | 100.45837          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH11B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50652          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50430          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH11C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.41678           |                   |            | 0.00        | 0                | 0             |
| <b>Total TH11C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67901          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH11D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68120          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68400          |                   |            | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| TH12A On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91616          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total TH12A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For TH12A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| TH12A On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94684          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total TH12A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For TH12A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| TH12A On 21/08/2019 Spot Bond |        |            | 8.93500   | 104.62062 | 8.93500            | 102.16070          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total TH12A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For TH12A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| TH12B On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02660          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total TH12B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For TH12B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| TH12C On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12471          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total TH12C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For TH12C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| TH12D On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52281          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total TH12D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For TH12D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| TH9A1 On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43850          |                   |            |  | 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 | 6.11897   | 101.06155          | 6.10400            |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total THE8A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For THE8A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| THE8A On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57217          |                   |            |  | 0.00        | 4,400,000,000        | 2,200,000,000        |
| <b>Total THE8A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,400,000,000</b> | <b>2,200,000,000</b> |
| <b>Total For THE8A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,400,000,000</b> | <b>2,200,000,000</b> |
| THE8B On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46308          |                   |            |  | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total THE8B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For THE8B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| THE8C On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48538          |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| THE8D On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71961          |                   |            |  | 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            | 100.75230          |                   |            |  | 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            | 100.42998          |                   |            |  | 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            | 100.43566          |                   |            |  | 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            | 100.42998          |                   |            |  | 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            | 100.43566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43850          |                   |            |  | 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            | 100.42657          |                   |            |  | 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            | 100.43566          |                   |            |  | 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            | 100.46688          |                   |            |  | 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            | 100.46688          |                   |            |  | 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            | 100.46688          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded      | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| THE9C On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51224          |                   |                               | 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            | 100.52357          |                   |                               | 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            | 100.50941          |                   |                               | 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            | 100.73529          |                   |                               | 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            | 100.74936          |                   |                               | 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            | 100.74373          |                   |                               | 0.00                  | 0                     | 0             |
| <b>Total THE9D3 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9D3</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| TL15 On 29/04/2015 Spot Bond  |        |            | 7.44500   | 102.41947 | 7.44500            | 102.39927          |                   | 34,322,194,500,000.00         | 4,610,100,000         | 5,195,000,000         |               |
| <b>Total TL15 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>34,322,194,500,000.00</b>  | <b>4,610,100,000</b>  | <b>5,195,000,000</b>  |               |
| <b>Total For TL15</b>         |        |            |           |           |                    |                    |                   | <b>34,322,194,500,000.00</b>  | <b>4,610,100,000</b>  | <b>5,195,000,000</b>  |               |
| TL20 On 22/02/2020 Spot Bond  |        |            | 9.33500   | 90.82359  | 9.33500            | 90.77088           |                   | 2,800,500,000,000.00          | 300,000,000           | 300,000,000           |               |
| <b>Total TL20 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,800,500,000,000.00</b>   | <b>300,000,000</b>    | <b>300,000,000</b>    |               |
| <b>Total For TL20</b>         |        |            |           |           |                    |                    |                   | <b>2,800,500,000,000.00</b>   | <b>300,000,000</b>    | <b>300,000,000</b>    |               |
| TN17 On 14/11/2017 Spot Bond  |        |            | 7.69500   | 104.03202 | 7.69500            | 104.01067          |                   | 148,252,537,926,000.00        | 19,266,086,800        | 27,486,600,000        |               |
| <b>Total TN17 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>148,252,537,926,000.00</b> | <b>19,266,086,800</b> | <b>27,486,600,000</b> |               |
| <b>Total For TN17</b>         |        |            |           |           |                    |                    |                   | <b>148,252,537,926,000.00</b> | <b>19,266,086,800</b> | <b>27,486,600,000</b> |               |
| TN20 On 17/09/2020 Spot Bond  |        |            | 9.18500   | 107.41956 | 9.18500            | 107.39291          |                   | 18,139,456,500.00             | 1,974,900             | 18,966,126,600        |               |
| <b>Total TN20 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>18,139,456,500.00</b>      | <b>1,974,900</b>      | <b>18,966,126,600</b> |               |
| <b>Total For TN20</b>         |        |            |           |           |                    |                    |                   | <b>18,139,456,500.00</b>      | <b>1,974,900</b>      | <b>18,966,126,600</b> |               |
| TN20U On 14/04/2020 Spot Bond |        |            | 100.00000 | 1.09397   | 100.00000          | 1.09055            |                   | 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  |        |            | 9.48500   | 107.98103 | 9.48500            | 107.95339          |                   | 47,425,000,000,000.00         | 5,000,000,000         | 9,300,000,000         |               |
| <b>Total TN23 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>47,425,000,000,000.00</b>  | <b>5,000,000,000</b>  | <b>9,300,000,000</b>  |               |
| <b>Total For TN23</b>         |        |            |           |           |                    |                    |                   | <b>47,425,000,000,000.00</b>  | <b>5,000,000,000</b>  | <b>9,300,000,000</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         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-----------------------|
| TN25 On 19/08/2025 Spot Bond  |        |            | 9.75000   | 100.49593 | 9.75000            | 100.46993          |                   |            | 161,216,250,000.00        | 16,535,000        | 16,770,000,000        |
| <b>Total TN25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>161,216,250,000.00</b> | <b>16,535,000</b> | <b>16,770,000,000</b> |
| <b>Total For TN25</b>         |        |            |           |           |                    |                    |                   |            | <b>161,216,250,000.00</b> | <b>16,535,000</b> | <b>16,770,000,000</b> |
| TN27 On 14/11/2027 Spot Bond  |        |            | 9.80000   | 93.39107  | 9.80000            | 93.36679           |                   |            | 3,920,000,000.00          | 400,000           | 6,249,500,000         |
| <b>Total TN27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,920,000,000.00</b>   | <b>400,000</b>    | <b>6,249,500,000</b>  |
| <b>Total For TN27</b>         |        |            |           |           |                    |                    |                   |            | <b>3,920,000,000.00</b>   | <b>400,000</b>    | <b>6,249,500,000</b>  |
| TN30 On 09/10/2030 Spot Bond  |        |            | 10.20500  | 109.34117 | 10.20500           | 103.20180          |                   |            | 0.00                      | 0                 | 12,000,000,000        |
| <b>Total TN30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>12,000,000,000</b> |
| <b>Total For TN30</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>12,000,000,000</b> |
| TN40 On 01/10/2040 Spot Bond  |        |            | 10.70000  | 102.30238 | 10.70000           | 101.36079          |                   |            | 0.00                      | 0                 | 9,000,000,000         |
| <b>Total TN40 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>9,000,000,000</b>  |
| <b>Total For TN40</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>9,000,000,000</b>  |
| TNF16 On 10/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66342          |                   |            | 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            | 102.67475          |                   |            | 0.00                      | 0                 | 400,000,000           |
| <b>Total TNF18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>400,000,000</b>    |
| <b>Total For TNF18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>400,000,000</b>    |
| TORQ2 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86482           |                   |            | 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            | 99.86133           |                   |            | 0.00                      | 0                 | 0                     |
| <b>Total TORQ3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>              |
| <b>Total For TORQ3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>              |
| TORQ4 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86088           |                   |            | 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            | 99.84325           |                   |            | 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            | 99.80707           |                   |            | 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            | 99.86113           |                   |            | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TPDA0 On 05/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.81733          |                   |            |  | 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            | 100.70204          |                   |            |  | 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            | 100.71626          |                   |            |  | 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            | 95.64353           |                   |            |  | 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            | 95.36836           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 100.30475 | 10.00000           | 100.27701          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 100.29716 | 9.75000            | 100.27010          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond   |        |            | 100.00000 | 10.29784  | 100.00000          | 10.27040           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.13043          |                   |            |  | 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            | 101.19849          |                   |            |  | 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            | 101.23626          |                   |            |  | 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            | 101.24381          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRAD1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.45502          |                   |            |  | 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            | 101.92069          |                   |            |  | 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>      |
| TSE01L On 31/07/2019 Spot Bond |        |            | 100.00000 | 11.47280  | 100.00000          | 11.42234           |                   |            |  | 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>      |
| TSP152 On 13/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.95201           |                   |            |  | 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            | 99.73136           |                   |            |  | 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            | 98.79414           |                   |            |  | 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            | 98.33250           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP160 On 19/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.19089           |                   |            |  | 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            | 97.85608           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP163 On 19/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.63597           |                   |            |  | 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            | 97.39375           |                   |            |  | 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>      |
| TSP166 On 16/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.15434           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSP167 On 28/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.43260           |                   |            |  | 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            | 96.16277           |                   |            |  | 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            | 98.98109           |                   |            |  | 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            | 95.51282           |                   |            |  | 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            | 95.33727           |                   |            |  | 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            | 95.03507           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP173 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.71398           |                   |            |  | 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>      |
| TSP174 On 03/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.43482           |                   |            |  | 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>      |
| TSP175 On 17/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.09733           |                   |            |  | 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>      |
| TSP176 On 02/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.11949           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP177 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.01043           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP178 On 29/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.37122           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TTO01 On 28/08/2019 Spot Bond |        |            | 100.00000 | 14.93998  | 100.00000          | 14.90379           |                   |            | 0.00        | 0                | 0             |
| <b>Total TTO01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TTO01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC04 On 19/01/2015 Spot Bond |        |            | 100.00000 | 86.81702  | 100.00000          | 86.61744           |                   |            | 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>      |
| TWC06 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53478          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC064 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC064</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC06 On 26/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46103          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC065 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC065</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC06 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42449          |                   |            | 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>      |
| TWC06 On 09/04/2015 Spot Bond |        |            | 100.00000 | 64.11330  | 100.00000          | 63.63208           |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC067 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC067</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC06 On 12/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47158          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC068 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC068</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC06 On 19/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07787          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC069 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC069</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC07 On 14/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85168          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC070 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC070</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC07 On 16/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77740          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC071 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC071</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC07 On 21/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66546          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWC072 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC072</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCJ1 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59093          |                   |            | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TWCJ1 On 14/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79162          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWCJ14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCJ14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCM On 27/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43559          |                   |            | 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>      |
| TWCM On 14/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79737          |                   |            | 0.00        | 0                | 0             |
| <b>Total TWCM14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCM14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond  |        |            | 8.90500   | 110.56272 | 8.90500            | 110.53612          |                   |            | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UTR04 On 19/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total UTR042 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR042</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UTR04 On 06/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total UTR043 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR043</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC04 On 27/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79367          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC05 On 26/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82007          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKC05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01 On 08/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00020          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKE01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE02 On 08/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00009          |                   |            | 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            | 100.00016          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKE03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE04 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86768          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value       | Contracts Traded  | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|-------------------|-----------------------|
| VKE05 On 28/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89053          |                   |                          | 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  |        |            | 6.97500   | 113.58857 | 6.97500            | 113.56741          |                   |                          | 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  |        |            | 1.29000   | 243.23271 | 1.29000            | 243.19493          |                   | 15,480,000,000.00        |             | 12,000,000        | 6,000,000             |
| <b>Total WS05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>15,480,000,000.00</b> |             | <b>12,000,000</b> | <b>6,000,000</b>      |
| <b>Total For WS05</b>         |        |            |           |           |                    |                    |                   | <b>15,480,000,000.00</b> |             | <b>12,000,000</b> | <b>6,000,000</b>      |
| WSP1 On 28/05/2015 Spot Bond  |        |            | 6.63500   | 105.32646 | 6.63500            | 105.30778          |                   |                          | 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  |        |            | 7.29500   | 107.97507 | 7.29500            | 107.95405          |                   |                          | 0.00        | 0                 | 5,000,000,000         |
| <b>Total WSP2 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>5,000,000,000</b>  |
| <b>Total For WSP2</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>5,000,000,000</b>  |
| WSP3 On 28/05/2019 Spot Bond  |        |            | 7.65000   | 109.17982 | 7.65000            | 109.15754          |                   |                          | 0.00        | 0                 | 60,000,000            |
| <b>Total WSP3 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>60,000,000</b>     |
| <b>Total For WSP3</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>60,000,000</b>     |
| WSP4 On 28/05/2020 Spot Bond  |        |            | 7.96000   | 108.66782 | 7.96000            | 108.64477          |                   |                          | 0.00        | 0                 | 250,000,000           |
| <b>Total WSP4 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>250,000,000</b>    |
| <b>Total For WSP4</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>250,000,000</b>    |
| WSP5 On 28/05/2021 Spot Bond  |        |            | 8.04500   | 108.86411 | 8.04500            | 108.84078          |                   |                          | 0.00        | 0                 | 2,700,000,000         |
| <b>Total WSP5 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>2,700,000,000</b>  |
| <b>Total For WSP5</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>2,700,000,000</b>  |
| Z014 On 30/06/2015 Spot Bond  |        |            | 6.26500   | 96.15334  | 6.26500            | 96.13722           |                   |                          | 0.00        | 0                 | 0                     |
| <b>Total Z014 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For Z014</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| Z020 On 19/10/2015 Spot Bond  |        |            | 6.19500   | 94.44478  | 6.19500            | 94.42895           |                   |                          | 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  |        |            | 5.74000   | 99.70210  | 5.74000            | 99.68647           |                   |                          | 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  |        |            | 6.26500   | 96.13722  | 6.26500            | 96.12111           |                   |                          | 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>              |

