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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2015

| 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 05/02/2015 Bond Future |        |            | 124.91862 | 124.91862 | 124.92687          | 124.92687          |                   |            | 0.00        | 0                | 0             |
| EL28 On 07/05/2015 Bond Future |        |            | 125.39696 | 125.39696 | 125.40695          | 125.40695          |                   |            | 0.00        | 0                | 0             |
| <b>Total EL28 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL28 On 05/02/2015 Bond Future | 125.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 125.99 | Put        |           |           | 1,063.13000        | 1.06313            | 1,071,380         |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.00 | Put        |           |           | 1,073.13000        | 1.07313            | 1,081,380         |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.01 | Put        |           |           | 1,083.13000        | 1.08313            | 1,091,380         |            | 0.00        | 0                | 0             |
| EL28 On 07/05/2015 Bond Future | 124.99 | Call       |           |           | 416.95000          | 0.41695            | 406,960           |            | 0.00        | 0                | 0             |
| EL28 On 07/05/2015 Bond Future | 124.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 07/05/2015 Bond Future | 125.00 | Call       |           |           | 406.95000          | 0.40695            | 396,960           |            | 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       |           |           | 396.95000          | 0.39695            | 386,960           |            | 0.00        | 0                | 0             |
| EL28 On 07/05/2015 Bond Future | 125.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total EL28 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL28</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| ES33                      | On | 05/02/2015 | Bond Future |        |            | 9.41797   | 86.36826  | 9.46435            | 86.01771           |                   |            | 30,747,100.56        | 356              | 6,576         |
| ES33                      | On | 07/05/2015 | Bond Future |        |            | 9.49991   | 83.94810  | 9.54761            | 83.59296           |                   |            | 0.00                 | 0                | 0             |
| ES33                      | On | 06/08/2015 | Bond Future |        |            | 9.57095   | 85.39272  | 9.62000            | 85.03248           |                   |            | 0.00                 | 0                | 0             |
| <b>Total ES33 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>30,747,100.56</b> | <b>356</b>       | <b>6,576</b>  |
| ES33                      | On | 05/02/2015 | Bond Future | 9.99   | Call       |           |           | 3,820.58000        | 3.82058            | 4,171,130         |            | 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       |           |           | 3,890.63000        | 3.89063            | 4,241,180         |            | 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 | 05/02/2015 | Bond Future | 10.01  | Call       |           |           | 3,960.59000        | 3.96059            | 4,311,140         |            | 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 | 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       |           |           | 1,409.18000        | 1.40918            | 1,764,320         |            | 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       |           |           | 1,481.42000        | 1.48142            | 1,836,560         |            | 0.00                 | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.75   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.76   | Call       |           |           | 1,553.57000        | 1.55357            | 1,908,710         |            | 0.00                 | 0                | 0             |
| ES33                      | On | 06/08/2015 | Bond Future | 9.61   | Call       |           |           | 0.00000            | 0.00000            | 286,990           |            | 0.00                 | 0                | 0             |
| ES33                      | On | 06/08/2015 | Bond Future | 9.61   | Put        |           |           | 73.25000           | 0.07325            | 0,000             |            | 0.00                 | 0                | 0             |
| ES33                      | On | 06/08/2015 | Bond Future | 9.59   | Call       |           |           | 0.00000            | 0.00000            | 140,190           |            | 0.00                 | 0                | 0             |
| ES33                      | On | 06/08/2015 | Bond Future | 9.59   | Put        |           |           | 220.05000          | 0.22005            | 0,000             |            | 0.00                 | 0                | 0             |
| ES33                      | On | 06/08/2015 | Bond Future | 9.60   | Call       |           |           | 0.00000            | 0.00000            | 213,640           |            | 0.00                 | 0                | 0             |
| ES33                      | On | 06/08/2015 | Bond Future | 9.60   | Put        |           |           | 146.60000          | 0.14660            | 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>30,747,100.56</b> | <b>356</b>       | <b>6,576</b>  |
| I2025                     | On | 05/02/2015 | Bond Future |        |            | 118.39165 | 118.39165 | 118.40074          | 118.40074          |                   |            | 0.00                 | 0                | 16            |
| I2025                     | On | 07/05/2015 | Bond Future |        |            | 120.27567 | 120.27567 | 120.28654          | 120.28654          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>16</b>     |
| I2025                     | On | 05/02/2015 | Bond Future | 118.99 | Put        |           |           | 589.26000          | 0.58926            | 598,350           |            | 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        |           |           | 599.26000          | 0.59926            | 608,350           |            | 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        |           |           | 609.26000          | 0.60926            | 618,350           |            | 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 | 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        |           |           | 703.46000          | 0.70346            | 714,330           |            | 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        |           |           | 713.46000          | 0.71346            | 724,330           |            | 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        |           |           | 723.46000          | 0.72346            | 734,330           |            | 0.00                 | 0                | 0             |
| <b>Total I2025 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16</b>     |
| I2038                     | On | 05/02/2015 | Bond Future |        |            | 125.17511 | 125.17511 | 125.18442          | 125.18442          |                   |            | 0.00        | 0                | 3,701         |
| I2038                     | On | 07/05/2015 | Bond Future |        |            | 127.16716 | 127.16716 | 127.17830          | 127.17830          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,701</b>  |
| I2038                     | On | 05/02/2015 | Bond Future | 122.99 | Call       |           |           | 2,194.42000        | 2.19442            | 2,185,110         |            | 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       |           |           | 2,184.42000        | 2.18442            | 2,175,110         |            | 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       |           |           | 2,174.42000        | 2.17442            | 2,165,110         |            | 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 | 07/05/2015 | Bond Future | 126.99 | Call       |           |           | 188.30000          | 0.18830            | 177,160           |            | 0.00        | 0                | 0             |
| 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       |           |           | 178.30000          | 0.17830            | 167,160           |            | 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       |           |           | 168.30000          | 0.16830            | 157,160           |            | 0.00        | 0                | 0             |
| I2038                     | On | 07/05/2015 | Bond Future | 127.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2038 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,701</b>  |
| I2046                     | On | 05/02/2015 | Bond Future |        |            | 127.86223 | 127.86223 | 127.87162          | 127.87162          |                   |            | 0.00        | 0                | 5,889         |
| I2046                     | On | 07/05/2015 | Bond Future |        |            | 128.52788 | 128.52788 | 128.53902          | 128.53902          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,889</b>  |
| I2046                     | On | 05/02/2015 | Bond Future | 123.99 | Call       |           |           | 3,881.62000        | 3.88162            | 3,872,230         |            | 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       |           |           | 3,871.62000        | 3.87162            | 3,862,230         |            | 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       |           |           | 3,861.62000        | 3.86162            | 3,852,230         |            | 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 | 126.99 | Call       |           |           | 1,549.02000        | 1.54902            | 1,537,880         |            | 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       |           |           | 1,539.02000        | 1.53902            | 1,527,880         |            | 0.00        | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 127.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 127.01 | Call       |           |           | 1,529.02000        | 1.52902            | 1,517,880         |            | 0.00        | 0                | 0             |
| I2046                     | On | 07/05/2015 | Bond Future | 127.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2046 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,889</b>  |
| I2050                     | On | 05/02/2015 | Bond Future |        |            | 136.26026 | 136.26026 | 136.27002          | 136.27002          |                   |            | 0.00        | 0                | 2,753         |
| I2050                     | On | 07/05/2015 | Bond Future |        |            | 138.42825 | 138.42825 | 138.44009          | 138.44009          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,753</b>  |
| I2050                     | On | 05/02/2015 | Bond Future | 129.99 | Call       |           |           | 6,280.02000        | 6.28002            | 6,270,260         |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| 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       |           |           | 6,270.02000        | 6.27002            | 6,260,260         |            | 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       |           |           | 6,260.02000        | 6.26002            | 6,250,260         |            | 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       |           |           | 3,450.09000        | 3.45009            | 3,438,250         |            | 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       |           |           | 3,440.09000        | 3.44009            | 3,428,250         |            | 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       |           |           | 3,430.09000        | 3.43009            | 3,418,250         |            | 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>0.00</b>       | <b>0</b>         | <b>2,753</b>  |
| R186                      | On | 05/02/2015 | Bond Future |        |            | 7.94222   | 120.86881 | 8.00350            | 120.34457          |                   | 7.58       | 0.00              | 0                | 44,892        |
| R186                      | On | 07/05/2015 | Bond Future |        |            | 7.99713   | 122.78244 | 8.06049            | 122.25132          |                   | 7.94       | 122,782.44        | 1                | 200           |
| R186                      | On | 06/08/2015 | Bond Future |        |            | 8.03698   | 119.59431 | 8.10251            | 119.05548          |                   | 8.34       | 0.00              | 0                | 0             |
| R186                      | On | 05/11/2015 | Bond Future |        |            | 8.05910   | 121.75474 | 8.12652            | 121.21004          |                   | 8.08       | 0.00              | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>122,782.44</b> | <b>1</b>         | <b>45,092</b> |
| R186                      | On | 05/02/2015 | Bond Future | 8.74   | Call       |           |           | 6,076.57000        | 6.07657            | 6,590,970         | 7.94       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.74   | Put        |           |           | 16.75000           | 0.01675            | 6,910             | 7.94       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.75   | Call       |           |           | 6,154.65000        | 6.15465            | 6,669,710         | 7.94       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.75   | Put        |           |           | 15.52000           | 0.01552            | 6,340             | 7.94       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.76   | Call       |           |           | 6,232.74000        | 6.23274            | 6,748,420         | 7.95       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.76   | Put        |           |           | 14.37000           | 0.01437            | 5,810             | 7.95       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 8,098.94000        | 8.09894            | 8,621,820         | 8.07       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 1.98000            | 0.00198            | 0,620             | 8.07       | 0.00              | 0                | 9,600         |
| R186                      | On | 05/02/2015 | Bond Future | 8.50   | Call       |           |           | 4,222.67000        | 4.22267            | 4,703,770         | 7.82       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.50   | Put        |           |           | 89.70000           | 0.08970            | 46,560            | 7.82       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.45   | Put        |           |           | 122.51000          | 0.12251            | 66,400            | 7.80       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.00   | Call       |           |           | 1,095.96000        | 1.09596            | 1,328,430         | 7.58       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.00   | Put        |           |           | 1,125.81000        | 1.12581            | 834,040           | 7.58       | 0.00              | 0                | 6,500         |
| R186                      | On | 05/02/2015 | Bond Future | 8.05   | Call       |           |           | 1,321.39000        | 1.32139            | 1,587,090         | 7.60       | 0.00              | 0                | 0             |
| R186                      | On | 05/02/2015 | Bond Future | 8.05   | Put        |           |           | 925.69000          | 0.92569            | 667,150           | 7.60       | 0.00              | 0                | 6,500         |
| R186                      | On | 05/02/2015 | Bond Future | 8.45   | Call       |           |           | 3,848.33000        | 3.84833            | 4,316,460         | 7.80       | 0.00              | 0                | 0             |
| R186                      | On | 07/05/2015 | Bond Future | 8.24   | Put        |           |           | 1,617.79000        | 1.61779            | 1,394,770         | 8.06       | 0.00              | 0                | 0             |
| R186                      | On | 07/05/2015 | Bond Future | 8.25   | Call       |           |           | 3,155.24000        | 3.15524            | 3,466,320         | 8.06       | 0.00              | 0                | 0             |
| R186                      | On | 07/05/2015 | Bond Future | 8.25   | Put        |           |           | 1,586.00000        | 1.58600            | 1,365,960         | 8.06       | 0.00              | 0                | 0             |
| R186                      | On | 07/05/2015 | Bond Future | 8.26   | Call       |           |           | 3,205.94000        | 3.20594            | 3,519,980         | 8.07       | 0.00              | 0                | 0             |
| R186                      | On | 07/05/2015 | Bond Future | 8.26   | Put        |           |           | 1,554.69000        | 1.55469            | 1,337,610         | 8.07       | 0.00              | 0                | 0             |
| R186                      | On | 07/05/2015 | Bond Future | 8.24   | Call       |           |           | 3,104.94000        | 3.10494            | 3,413,040         | 8.06       | 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 | 06/08/2015 | Bond Future | 8.90   | Call       |           |           | 7,193.76000        | 7.19376            | 7,616,690         | 8.64       | 0.00              | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.90   | Put        |           |           | 897.79000          | 0.89779            | 781,890           | 8.64       | 0.00              | 0                | 2,500         |
| R186                     | On | 06/08/2015 | Bond Future | 7.99   | Call       |           |           | 2,583.08000        | 2.58308            | 2,819,610         | 8.25       | 0.00              | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 7.99   | Put        |           |           | 3,510.29000        | 3.51029            | 3,207,990         | 8.25       | 0.00              | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.00   | Call       |           |           | 2,621.06000        | 2.62106            | 2,859,920         | 8.25       | 0.00              | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.00   | Put        |           |           | 3,465.46000        | 3.46546            | 3,165,490         | 8.25       | 0.00              | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.01   | Call       |           |           | 2,659.36000        | 2.65936            | 2,900,560         | 8.25       | 0.00              | 0                | 0             |
| R186                     | On | 06/08/2015 | Bond Future | 8.01   | Put        |           |           | 3,421.02000        | 3.42102            | 3,123,390         | 8.25       | 0.00              | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.26   | Put        |           |           | 3,060.11000        | 3.06011            | 2,810,870         | 8.09       | 0.00              | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 9.00   | Put        |           |           | 1,207.62000        | 1.20762            | 1,080,930         | 8.42       | 0.00              | 0                | 2,600         |
| R186                     | On | 05/11/2015 | Bond Future | 8.24   | Call       |           |           | 4,040.67000        | 4.04067            | 4,332,280         | 8.08       | 0.00              | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.24   | Put        |           |           | 3,131.56000        | 3.13156            | 2,878,470         | 8.08       | 0.00              | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.25   | Call       |           |           | 4,084.00000        | 4.08400            | 4,377,540         | 8.08       | 0.00              | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.25   | Put        |           |           | 3,095.24000        | 3.09524            | 2,844,080         | 8.08       | 0.00              | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.26   | Call       |           |           | 4,128.45000        | 4.12845            | 4,423,910         | 8.09       | 0.00              | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 9.00   | Call       |           |           | 7,963.64000        | 7.96364            | 8,381,650         | 8.42       | 0.00              | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>27,700</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>122,782.44</b> | <b>1</b>         | <b>72,792</b> |
| R197                     | On | 05/02/2015 | Bond Future |        |            | 286.17949 | 286.17949 | 286.20084          | 286.20084          |                   |            | 0.00              | 0                | 898           |
| R197                     | On | 07/05/2015 | Bond Future |        |            | 290.73335 | 290.73335 | 290.75897          | 290.75897          |                   |            | 0.00              | 0                | 0             |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>898</b>    |
| R197                     | On | 05/02/2015 | Bond Future | 288.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00              | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 288.99 | Put        |           |           | 2,789.16000        | 2.78916            | 2,810,510         |            | 0.00              | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00              | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.00 | Put        |           |           | 2,799.16000        | 2.79916            | 2,820,510         |            | 0.00              | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00              | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.01 | Put        |           |           | 2,809.16000        | 2.80916            | 2,830,510         |            | 0.00              | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 294.00 | Put        |           |           | 3,241.03000        | 3.24103            | 3,266,650         |            | 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        |           |           | 3,251.03000        | 3.25103            | 3,276,650         |            | 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        |           |           | 3,231.03000        | 3.23103            | 3,256,650         |            | 0.00              | 0                | 0             |
| R197                     | On | 07/05/2015 | Bond Future | 294.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00              | 0                | 0             |
| <b>Total R197 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>898</b>    |
| R202                     | On | 05/02/2015 | Bond Future |        |            | 236.64067 | 236.64067 | 236.65847          | 236.65847          |                   |            | 0.00              | 0                | 50,884        |
| R202                     | On | 07/05/2015 | Bond Future |        |            | 240.40621 | 240.40621 | 240.42738          | 240.42738          |                   |            | 0.00              | 0                | 0             |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>50,884</b> |
| 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       |           |           | 3,668.47000        | 3.66847            | 3,650,670         |            | 0.00              | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R202                      | On | 05/02/2015 | Bond Future | 232.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.00 | Call       |           |           | 3,658.47000        | 3.65847            | 3,640,670         |            | 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       |           |           | 3,648.47000        | 3.64847            | 3,630,670         |            | 0.00        | 0                | 0             |
| R202                      | On | 07/05/2015 | Bond Future | 238.49 | Call       |           |           | 1,937.38000        | 1.93738            | 1,916,210         |            | 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       |           |           | 1,927.38000        | 1.92738            | 1,906,210         |            | 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       |           |           | 1,917.38000        | 1.91738            | 1,896,210         |            | 0.00        | 0                | 0             |
| R202                      | On | 07/05/2015 | Bond Future | 238.51 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R202 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,884</b> |
| R2023                     | On | 05/02/2015 | Bond Future |        |            | 7.75032   | 103.48112 | 7.83215            | 102.99918          |                   | 5.93       | 0.00        | 0                | 11,167        |
| R2023                     | On | 07/05/2015 | Bond Future |        |            | 7.80623   | 101.19565 | 7.89141            | 100.70718          |                   | 6.32       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future |        |            | 7.84458   | 102.93658 | 7.93336            | 102.44096          |                   | 6.36       | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,167</b> |
| R2023                     | On | 05/02/2015 | Bond Future | 8.76   | Put        |           |           | 1.91000            | 0.00191            | 0,490             | 6.32       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.74   | Call       |           |           | 5,157.12000        | 5.15712            | 5,637,380         | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.74   | Put        |           |           | 2.27000            | 0.00227            | 0,590             | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.75   | Call       |           |           | 5,211.80000        | 5.21180            | 5,692,200         | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.75   | Put        |           |           | 2.08000            | 0.00208            | 0,540             | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.76   | Call       |           |           | 5,266.46000        | 5.26646            | 5,746,980         | 6.32       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.14   | Call       |           |           | 2,297.52000        | 2.29752            | 2,612,640         | 6.38       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.14   | Put        |           |           | 889.09000          | 0.88909            | 715,740           | 6.38       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.15   | Call       |           |           | 2,334.47000        | 2.33447            | 2,652,300         | 6.38       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.15   | Put        |           |           | 869.92000          | 0.86992            | 699,280           | 6.38       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.16   | Call       |           |           | 2,371.70000        | 2.37170            | 2,692,230         | 6.38       | 0.00        | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.16   | Put        |           |           | 851.06000          | 0.85106            | 683,120           | 6.38       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 9.07   | Call       |           |           | 6,380.40000        | 6.38040            | 6,817,490         | 6.74       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 9.07   | Put        |           |           | 301.03000          | 0.30103            | 242,500           | 6.74       | 0.00        | 0                | 911           |
| R2023                     | On | 06/08/2015 | Bond Future | 8.24   | Call       |           |           | 2,968.43000        | 2.96843            | 3,281,910         | 6.46       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.24   | Put        |           |           | 1,280.26000        | 1.28026            | 1,098,120         | 6.46       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.25   | Call       |           |           | 3,003.56000        | 3.00356            | 3,319,030         | 6.46       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.25   | Put        |           |           | 1,260.94000        | 1.26094            | 1,080,790         | 6.46       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.26   | Call       |           |           | 3,038.59000        | 3.03859            | 3,356,050         | 6.46       | 0.00        | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.26   | Put        |           |           | 1,241.57000        | 1.24157            | 1,063,410         | 6.46       | 0.00        | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>911</b>    |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,078</b> |
| R203                      | On | 05/02/2015 | Bond Future |        |            | 6.87500   | 106.57586 | 6.93776            | 106.42629          |                   | 1.92       | 0.00        | 0                | 14,991        |
| R203                      | On | 07/05/2015 | Bond Future |        |            | 6.92895   | 104.09689 | 6.99852            | 103.94617          |                   | 1.95       | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R203                      | On | 06/08/2015 | Bond Future |        |            | 6.92724   | 105.88807 | 7.00532            | 105.73597          |                   | 1.86       | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,991</b> |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Call       |           |           | 1,772.44000        | 1.77244            | 1,921,480         | 2.05       | 0.00        | 0                | 55            |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Put        |           |           | 0.73000            | 0.00073            | 0,200             | 2.05       | 0.00        | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Call       |           |           | 3,271.88000        | 3.27188            | 3,421,450         | 2.11       | 0.00        | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.11       | 0.00        | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Call       |           |           | 3,294.74000        | 3.29474            | 3,444,310         | 2.11       | 0.00        | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.11       | 0.00        | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Call       |           |           | 3,317.59000        | 3.31759            | 3,467,160         | 2.11       | 0.00        | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.11       | 0.00        | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Call       |           |           | 815.64000          | 0.81564            | 916,780           | 1.99       | 0.00        | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Put        |           |           | 251.69000          | 0.25169            | 202,110           | 1.99       | 0.00        | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Call       |           |           | 785.90000          | 0.78590            | 885,130           | 1.99       | 0.00        | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Put        |           |           | 264.94000          | 0.26494            | 213,450           | 1.99       | 0.00        | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Call       |           |           | 800.71000          | 0.80071            | 900,900           | 1.99       | 0.00        | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Put        |           |           | 258.25000          | 0.25825            | 207,720           | 1.99       | 0.00        | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.76   | Call       |           |           | 386.45000          | 0.38645            | 442,690           | 1.83       | 0.00        | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.76   | Put        |           |           | 865.31000          | 0.86531            | 769,450           | 1.83       | 0.00        | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.74   | Call       |           |           | 371.48000          | 0.37148            | 426,200           | 1.83       | 0.00        | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.74   | Put        |           |           | 889.51000          | 0.88951            | 792,130           | 1.83       | 0.00        | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.75   | Call       |           |           | 378.92000          | 0.37892            | 434,400           | 1.83       | 0.00        | 0                | 0             |
| R203                      | On | 06/08/2015 | Bond Future | 6.75   | Put        |           |           | 877.36000          | 0.87736            | 780,740           | 1.83       | 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>0.00</b> | <b>0</b>         | <b>15,046</b> |
| R2030                     | On | 05/02/2015 | Bond Future |        |            | 8.35789   | 97.19140  | 8.40900            | 96.76990           |                   |            | 0.00        | 0                | 4,666         |
| R2030                     | On | 07/05/2015 | Bond Future |        |            | 8.41686   | 98.73046  | 8.46943            | 98.30347           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,666</b>  |
| R2030                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 6,503.00000        | 6.50300            | 6,924,500         |            | 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       |           |           | 6,577.40000        | 6.57740            | 6,998,900         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 6,651.71000        | 6.65171            | 7,073,210         |            | 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 | 07/05/2015 | Bond Future | 8.74   | Call       |           |           | 2,156.02000        | 2.15602            | 2,583,010         |            | 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       |           |           | 2,234.39000        | 2.23439            | 2,661,380         |            | 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       |           |           | 2,312.66000        | 2.31266            | 2,739,650         |            | 0.00        | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.76   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For R2030</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,666</b>  |
| R2032 On 05/02/2015 Bond Future |        |            | 8.51377   | 100.64174 | 8.56996            | 100.15032          |                   |            | 0.00        | 0                | 15            |
| R2032 On 07/05/2015 Bond Future |        |            | 8.57261   | 98.08027  | 8.63038            | 97.58216           |                   |            | 0.00        | 0                | 0             |
| R2032 On 06/08/2015 Bond Future |        |            | 8.61967   | 99.76832  | 8.67905            | 99.26280           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15</b>     |
| 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        |           |           | 524.52000          | 0.52452            | 33,100            |            | 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        |           |           | 700.41000          | 0.70041            | 208,990           |            | 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        |           |           | 612.41000          | 0.61241            | 120,990           |            | 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        |           |           | 1,042.20000        | 1.04220            | 544,090           |            | 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        |           |           | 1,216.94000        | 1.21694            | 718,830           |            | 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        |           |           | 1,129.51000        | 1.12951            | 631,400           |            | 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        |           |           | 1,536.13000        | 1.53613            | 1,030,610         |            | 0.00        | 0                | 0             |
| R2032 On 06/08/2015 Bond Future | 8.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2032 On 06/08/2015 Bond Future | 8.51   | Put        |           |           | 1,449.40000        | 1.44940            | 943,880           |            | 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        |           |           | 1,622.97000        | 1.62297            | 1,117,450         |            | 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>15</b>     |
| R2037 On 05/02/2015 Bond Future |        |            | 8.58697   | 99.37703  | 8.62792            | 98.97925           |                   |            | 0.00        | 0                | 36,001        |
| R2037 On 07/05/2015 Bond Future |        |            | 8.64377   | 100.95074 | 8.68577            | 100.54783          |                   |            | 0.00        | 0                | 500           |
| R2037 On 06/08/2015 Bond Future |        |            | 8.69101   | 98.42776  | 8.73410            | 98.01910           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,501</b> |
| R2037 On 05/02/2015 Bond Future | 9.49   | Call       |           |           | 7,821.34000        | 7.82134            | 8,219,120         |            | 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       |           |           | 7,906.21000        | 7.90621            | 8,303,990         |            | 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       |           |           | 7,990.95000        | 7.99095            | 8,388,730         |            | 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 | 9.01   | Call       |           |           | 3,025.15000        | 3.02515            | 3,428,060         |            | 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       |           |           | 2,842.82000        | 2.84282            | 3,245,730         |            | 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       |           |           | 2,934.05000        | 2.93405            | 3,336,960         |            | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037                     | On | 07/05/2015 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.75   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.76   | Call       |           |           | 244.35000          | 0.24435            | 653,010           |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.76   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.74   | Call       |           |           | 55.75000           | 0.05575            | 464,410           |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.74   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/08/2015 | Bond Future | 8.75   | Call       |           |           | 150.12000          | 0.15012            | 558,780           |            | 0.00        | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,501</b> |
| R204                      | On | 05/02/2015 | Bond Future |        |            | 7.16755   | 103.87096 | 7.22451            | 103.67874          |                   | 3.01       | 0.00        | 0                | 10,782        |
| R204                      | On | 07/05/2015 | Bond Future |        |            | 7.23057   | 105.51546 | 7.29174            | 105.32143          |                   | 2.99       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future |        |            | 7.26018   | 103.29219 | 7.32621            | 103.09603          |                   | 3.10       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,782</b> |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Call       |           |           | 3,354.20000        | 3.35420            | 3,546,310         | 3.30       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Put        |           |           | 0.15000            | 0.00015            | 0,040             | 3.30       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Call       |           |           | 3,386.53000        | 3.38653            | 3,578,650         | 3.30       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Put        |           |           | 0.13000            | 0.00013            | 0,030             | 3.30       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Call       |           |           | 3,418.86000        | 3.41886            | 3,610,990         | 3.30       | 0.00        | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Put        |           |           | 0.12000            | 0.00012            | 0,030             | 3.30       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Call       |           |           | 1,101.44000        | 1.10144            | 1,220,020         | 3.05       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Put        |           |           | 475.65000          | 0.47565            | 400,200           | 3.05       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Call       |           |           | 1,121.73000        | 1.12173            | 1,241,550         | 3.05       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Put        |           |           | 464.50000          | 0.46450            | 390,290           | 3.05       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Call       |           |           | 1,142.20000        | 1.14220            | 1,263,250         | 3.05       | 0.00        | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Put        |           |           | 453.55000          | 0.45355            | 380,570           | 3.05       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Call       |           |           | 3,290.66000        | 3.29066            | 3,464,000         | 3.29       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Put        |           |           | 136.40000          | 0.13640            | 113,580           | 3.29       | 0.00        | 0                | 699           |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Call       |           |           | 1,719.28000        | 1.71928            | 1,851,800         | 3.16       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Put        |           |           | 500.56000          | 0.50056            | 436,920           | 3.16       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Call       |           |           | 1,739.87000        | 1.73987            | 1,873,210         | 3.16       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Put        |           |           | 491.92000          | 0.49192            | 429,100           | 3.16       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Call       |           |           | 1,760.57000        | 1.76057            | 1,894,710         | 3.16       | 0.00        | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Put        |           |           | 483.40000          | 0.48340            | 421,380           | 3.16       | 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>0.00</b> | <b>0</b>         | <b>11,481</b> |
| R2044                     | On | 05/02/2015 | Bond Future |        |            | 8.71163   | 100.64009 | 8.75762            | 100.15711          |                   |            | 0.00        | 0                | 6,042         |
| R2044                     | On | 07/05/2015 | Bond Future |        |            | 8.76766   | 102.23384 | 8.81483            | 101.74429          |                   |            | 0.00        | 0                | 0             |
| R2044                     | On | 06/08/2015 | Bond Future |        |            | 8.81479   | 99.60767  | 8.86316            | 99.11096           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,042</b>  |
| R2044                     | On | 05/02/2015 | Bond Future | 9.01   | Call       |           |           | 2,581.50000        | 2.58150            | 3,064,480         |            | 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 | 05/02/2015 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/02/2015 | Bond Future | 8.99   | Call       |           |           | 2,381.10000        | 2.38110            | 2,864,080         |            | 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       |           |           | 2,481.39000        | 2.48139            | 2,964,370         |            | 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 | 07/05/2015 | Bond Future | 9.00   | Call       |           |           | 1,882.91000        | 1.88291            | 2,372,460         |            | 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       |           |           | 1,982.87000        | 1.98287            | 2,472,420         |            | 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       |           |           | 1,782.79000        | 1.78279            | 2,272,340         |            | 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 | 8.75   | Put        |           |           | 1,168.69000        | 1.16869            | 671,980           |            | 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        |           |           | 1,064.47000        | 1.06447            | 567,760           |            | 0.00                 | 0                | 0             |
| R2044                     | On | 06/08/2015 | Bond Future | 8.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 06/08/2015 | Bond Future | 8.74   | Put        |           |           | 1,273.09000        | 1.27309            | 776,380           |            | 0.00                 | 0                | 0             |
| R2044                     | On | 06/08/2015 | Bond Future | 8.75   | 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>0.00</b>          | <b>0</b>         | <b>6,042</b>  |
| R2048                     | On | 05/02/2015 | Bond Future |        |            | 8.67163   | 104.78065 | 8.71763            | 104.28069          |                   |            | 11,525,871.50        | 110              | 43,226        |
| R2048                     | On | 07/05/2015 | Bond Future |        |            | 8.72251   | 102.00942 | 8.76965            | 101.50265          |                   |            | 0.00                 | 0                | 0             |
| R2048                     | On | 06/08/2015 | Bond Future |        |            | 8.76401   | 103.76444 | 8.81229            | 103.25027          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>11,525,871.50</b> | <b>110</b>       | <b>43,226</b> |
| R2048                     | On | 05/02/2015 | Bond Future | 9.49   | Call       |           |           | 7,783.54000        | 7.78354            | 8,283,500         |            | 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       |           |           | 7,877.24000        | 7.87724            | 8,377,200         |            | 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       |           |           | 7,970.76000        | 7.97076            | 8,470,720         |            | 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 | 07/05/2015 | Bond Future | 9.26   | Call       |           |           | 5,015.36000        | 5.01536            | 5,522,130         |            | 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       |           |           | 4,819.56000        | 4.81956            | 5,326,330         |            | 0.00                 | 0                | 0             |
| R2048                     | On | 07/05/2015 | Bond Future | 9.24   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 07/05/2015 | Bond Future | 9.25   | Call       |           |           | 4,917.55000        | 4.91755            | 5,424,320         |            | 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 | 06/08/2015 | Bond Future | 8.75   | Put        |           |           | 664.24000          | 0.66424            | 150,070           |            | 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        |           |           | 557.08000          | 0.55708            | 42,910            |            | 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        |           |           | 771.60000          | 0.77160            | 257,430           |            | 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 06/08/2015 Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| <b>Total R2048 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>          |        |            |           |           |                    |                    |                   |            | <b>11,525,871.50</b> | <b>110</b>       | <b>43,226</b> |
| R207 On 05/02/2015 Bond Future  |        |            | 7.39737   | 99.91319  | 7.46939            | 99.62174           |                   | 3.99       | 19,982,638.00        | 200              | 30,977        |
| R207 On 07/05/2015 Bond Future  |        |            | 7.46429   | 101.49498 | 7.54062            | 101.20013          |                   | 3.98       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  |        |            | 7.50531   | 99.59683  | 7.58651            | 99.29808           |                   | 4.14       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  |        |            | 7.50871   | 101.39583 | 7.59451            | 101.09494          |                   | 4.03       | 0.00                 | 0                | 0             |
| <b>Total R207 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>19,982,638.00</b> | <b>200</b>       | <b>30,977</b> |
| R207 On 05/02/2015 Bond Future  | 8.49   | Call       |           |           | 4,020.84000        | 4.02084            | 4,312,030         | 4.35       | 0.00                 | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.49   | Put        |           |           | 0.34000            | 0.00034            | 0,080             | 4.35       | 0.00                 | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.50   | Call       |           |           | 4,059.21000        | 4.05921            | 4,350,420         | 4.35       | 0.00                 | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.50   | Put        |           |           | 0.31000            | 0.00031            | 0,070             | 4.35       | 0.00                 | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.51   | Call       |           |           | 4,097.55000        | 4.09755            | 4,388,790         | 4.35       | 0.00                 | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.51   | Put        |           |           | 0.27000            | 0.00027            | 0,060             | 4.35       | 0.00                 | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.26   | Call       |           |           | 2,890.68000        | 2.89068            | 3,145,220         | 4.19       | 0.00                 | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.26   | Put        |           |           | 163.59000          | 0.16359            | 123,280           | 4.19       | 0.00                 | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 7.73   | Call       |           |           | 1,359.30000        | 1.35930            | 1,539,630         | 4.04       | 0.00                 | 0                | 66            |
| R207 On 07/05/2015 Bond Future  | 7.73   | Put        |           |           | 632.36000          | 0.63236            | 517,840           | 4.04       | 0.00                 | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.24   | Call       |           |           | 2,825.81000        | 2.82581            | 3,078,400         | 4.19       | 0.00                 | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.24   | Put        |           |           | 173.29000          | 0.17329            | 131,030           | 4.19       | 0.00                 | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.25   | Call       |           |           | 2,858.25000        | 2.85825            | 3,111,820         | 4.19       | 0.00                 | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.25   | Put        |           |           | 168.44000          | 0.16844            | 127,160           | 4.19       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.75   | Call       |           |           | 1,579.44000        | 1.57944            | 1,750,190         | 4.14       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.75   | Put        |           |           | 981.25000          | 0.98125            | 853,250           | 4.14       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.76   | Call       |           |           | 1,600.85000        | 1.60085            | 1,772,950         | 4.14       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.76   | Put        |           |           | 966.22000          | 0.96622            | 839,570           | 4.14       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.46   | Call       |           |           | 1,024.66000        | 1.02466            | 1,155,160         | 4.07       | 0.00                 | 0                | 70            |
| R207 On 06/08/2015 Bond Future  | 7.46   | Put        |           |           | 1,490.59000        | 1.49059            | 1,322,340         | 4.07       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.74   | Call       |           |           | 1,558.17000        | 1.55817            | 1,727,570         | 4.14       | 0.00                 | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.74   | Put        |           |           | 996.45000          | 0.99645            | 867,100           | 4.14       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  | 7.43   | Call       |           |           | 1,200.13000        | 1.20013            | 1,331,680         | 3.97       | 0.00                 | 0                | 53            |
| R207 On 05/11/2015 Bond Future  | 7.43   | Put        |           |           | 1,778.03000        | 1.77803            | 1,608,690         | 3.97       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  | 7.74   | Call       |           |           | 1,753.67000        | 1.75367            | 1,920,250         | 4.03       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  | 7.74   | Put        |           |           | 1,245.99000        | 1.24599            | 1,111,680         | 4.03       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  | 7.75   | Call       |           |           | 1,773.49000        | 1.77349            | 1,941,170         | 4.03       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  | 7.75   | Put        |           |           | 1,231.03000        | 1.23103            | 1,097,820         | 4.03       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  | 7.76   | Call       |           |           | 1,793.42000        | 1.79342            | 1,962,200         | 4.03       | 0.00                 | 0                | 0             |
| R207 On 05/11/2015 Bond Future  | 7.76   | Put        |           |           | 1,216.20000        | 1.21620            | 1,084,090         | 4.03       | 0.00                 | 0                | 0             |
| <b>Total R207 Option</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>189</b>    |
| <b>Total For R207</b>           |        |            |           |           |                    |                    |                   |            | <b>19,982,638.00</b> | <b>200</b>       | <b>31,166</b> |

| 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 | 05/02/2015 | Bond Future |        |            | 7.53035   | 98.67597  | 7.60727            | 98.31292           |                   | 4.85       | 0.00                | 0                | 50,770        |
| R208                     | On | 07/05/2015 | Bond Future |        |            | 7.58923   | 96.83876  | 7.66996            | 96.47106           |                   | 5.07       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future |        |            | 7.62640   | 98.50517  | 7.71127            | 98.13232           |                   | 5.08       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future |        |            | 7.63819   | 96.88140  | 7.72699            | 96.50501           |                   | 5.13       | 0.00                | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>50,770</b> |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Call       |           |           | 4,050.89000        | 4.05089            | 4,412,630         | 5.17       | 0.00                | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Put        |           |           | 1.79000            | 0.00179            | 0,480             | 5.17       | 0.00                | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Call       |           |           | 4,095.39000        | 4.09539            | 4,457,250         | 5.17       | 0.00                | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Put        |           |           | 1.63000            | 0.00163            | 0,440             | 5.17       | 0.00                | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Call       |           |           | 4,139.88000        | 4.13988            | 4,501,830         | 5.17       | 0.00                | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Put        |           |           | 1.49000            | 0.00149            | 0,390             | 5.17       | 0.00                | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Put        |           |           | 557.44000          | 0.55744            | 444,400           | 5.15       | 0.00                | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Call       |           |           | 2,074.52000        | 2.07452            | 2,331,150         | 5.15       | 0.00                | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Put        |           |           | 544.39000          | 0.54439            | 433,320           | 5.15       | 0.00                | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Call       |           |           | 2,011.69000        | 2.01169            | 2,264,360         | 5.15       | 0.00                | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Put        |           |           | 570.73000          | 0.57073            | 455,700           | 5.15       | 0.00                | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Call       |           |           | 2,043.00000        | 2.04300            | 2,297,660         | 5.15       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Put        |           |           | 981.33000          | 0.98133            | 843,420           | 5.16       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.85   | Call       |           |           | 5,051.93000        | 5.05193            | 5,382,890         | 5.40       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.85   | Put        |           |           | 215.45000          | 0.21545            | 173,560           | 5.40       | 0.00                | 0                | 198           |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Call       |           |           | 2,224.64000        | 2.22464            | 2,456,470         | 5.16       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Put        |           |           | 1,012.43000        | 1.01243            | 871,410           | 5.16       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Call       |           |           | 2,252.14000        | 2.25214            | 2,485,540         | 5.16       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Put        |           |           | 996.78000          | 0.99678            | 857,330           | 5.16       | 0.00                | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Call       |           |           | 2,279.80000        | 2.27980            | 2,514,740         | 5.16       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 8.48   | Call       |           |           | 3,821.88000        | 3.82188            | 4,104,210         | 5.35       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 8.48   | Put        |           |           | 700.98000          | 0.70098            | 606,920           | 5.35       | 0.00                | 0                | 2,200         |
| R208                     | On | 05/11/2015 | Bond Future | 7.74   | Call       |           |           | 1,837.24000        | 1.83724            | 2,028,140         | 5.13       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.74   | Put        |           |           | 1,782.24000        | 1.78224            | 1,596,750         | 5.13       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.75   | Call       |           |           | 1,859.30000        | 1.85930            | 2,051,600         | 5.13       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.75   | Put        |           |           | 1,762.06000        | 1.76206            | 1,577,970         | 5.13       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.76   | Call       |           |           | 1,881.51000        | 1.88151            | 2,075,200         | 5.13       | 0.00                | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.76   | Put        |           |           | 1,742.05000        | 1.74205            | 1,559,350         | 5.13       | 0.00                | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,398</b>  |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>53,168</b> |
| R209                     | On | 05/02/2015 | Bond Future |        |            | 8.51061   | 80.27175  | 8.55656            | 79.90213           |                   | 11.48      | 8,027,175.00        | 100              | 29,898        |
| R209                     | On | 07/05/2015 | Bond Future |        |            | 8.56144   | 78.39495  | 8.60851            | 78.02041           |                   | 12.53      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future |        |            | 8.60179   | 79.74414  | 8.64999            | 79.36410           |                   | 12.72      | 0.00                | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>8,027,175.00</b> | <b>100</b>       | <b>29,898</b> |
| R209                     | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 3,591.66000        | 3.59166            | 3,904,300         | 11.94      | 0.00                | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R209                     | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 158.06000          | 0.15806            | 101,080           | 11.94      | 0.00                | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 5,235.25000        | 5.23525            | 5,586,750         | 12.16      | 0.00                | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 39.77000           | 0.03977            | 21,650            | 12.16      | 0.00                | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 5,304.85000        | 5.30485            | 5,657,300         | 12.17      | 0.00                | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 37.37000           | 0.03737            | 20,200            | 12.17      | 0.00                | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 5,374.49000        | 5.37449            | 5,727,840         | 12.18      | 0.00                | 0                | 0             |
| R209                     | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 35.12000           | 0.03512            | 18,850            | 12.18      | 0.00                | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 8.99   | Put        |           |           | 1,095.45000        | 1.09545            | 967,830           | 12.69      | 0.00                | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.00   | Call       |           |           | 4,084.47000        | 4.08447            | 4,333,210         | 12.70      | 0.00                | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.00   | Put        |           |           | 1,073.13000        | 1.07313            | 947,330           | 12.70      | 0.00                | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.01   | Call       |           |           | 4,137.08000        | 4.13708            | 4,387,630         | 12.71      | 0.00                | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 9.01   | Put        |           |           | 1,051.18000        | 1.05118            | 927,190           | 12.71      | 0.00                | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future | 8.99   | Call       |           |           | 4,032.12000        | 4.03212            | 4,279,040         | 12.69      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.90   | Call       |           |           | 9,408.14000        | 9.40814            | 9,736,580         | 13.40      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.90   | Put        |           |           | 469.39000          | 0.46939            | 417,790           | 13.40      | 0.00                | 0                | 2,914         |
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Call       |           |           | 4,559.00000        | 4.55900            | 4,789,500         | 12.88      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Put        |           |           | 1,956.81000        | 1.95681            | 1,807,270         | 12.88      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.00   | Call       |           |           | 4,606.37000        | 4.60637            | 4,838,280         | 12.89      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.00   | Put        |           |           | 1,929.69000        | 1.92969            | 1,781,560         | 12.89      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.01   | Call       |           |           | 4,653.94000        | 4.65394            | 4,887,260         | 12.90      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.01   | Put        |           |           | 1,902.88000        | 1.90288            | 1,756,160         | 12.90      | 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>8,027,175.00</b> | <b>100</b>       | <b>32,812</b> |
| R210                     | On | 05/02/2015 | Bond Future |        |            | 177.41582 | 177.41582 | 177.42927          | 177.42927          |                   |            | 0.00                | 0                | 628           |
| R210                     | On | 07/05/2015 | Bond Future |        |            | 178.16381 | 178.16381 | 178.18012          | 178.18012          |                   |            | 0.00                | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>628</b>    |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | Call       |           |           | 2,419.27000        | 2.41927            | 2,405,820         |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 174.99 | Call       |           |           | 2,439.27000        | 2.43927            | 2,425,820         |            | 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       |           |           | 2,429.27000        | 2.42927            | 2,415,820         |            | 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 | 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       |           |           | 1,180.12000        | 1.18012            | 1,163,810         |            | 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       |           |           | 1,170.12000        | 1.17012            | 1,153,810         |            | 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       |           |           | 1,190.12000        | 1.19012            | 1,173,810         |            | 0.00                | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>628</b>    |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R211                     | On | 05/02/2015 | Bond Future |        |            | 131.28181 | 131.28181 | 131.29367          | 131.29367          |                   |            | 0.00        | 0                | 1,120         |
| R211                     | On | 07/05/2015 | Bond Future |        |            | 133.37105 | 133.37105 | 133.38488          | 133.38488          |                   |            | 0.00        | 0                | 0             |
| <b>Total R211 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Put        |           |           | 1,706.33000        | 1.70633            | 1,718,190         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Put        |           |           | 1,716.33000        | 1.71633            | 1,728,190         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Put        |           |           | 1,696.33000        | 1.69633            | 1,708,190         |            | 0.00        | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.00 | Put        |           |           | 1,615.12000        | 1.61512            | 1,628,950         |            | 0.00        | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.01 | Put        |           |           | 1,625.12000        | 1.62512            | 1,638,950         |            | 0.00        | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 134.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 134.99 | Put        |           |           | 1,605.12000        | 1.60512            | 1,618,950         |            | 0.00        | 0                | 0             |
| R211                     | On | 07/05/2015 | Bond Future | 135.00 | Call       |           |           | 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 | 05/02/2015 | Bond Future |        |            | 135.97140 | 135.97140 | 135.98160          | 135.98160          |                   |            | 0.00        | 0                | 13,564        |
| R212                     | On | 07/05/2015 | Bond Future |        |            | 138.13526 | 138.13526 | 138.14748          | 138.14748          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>13,564</b> |
| 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        |           |           | 2,018.40000        | 2.01840            | 2,028,600         |            | 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        |           |           | 2,028.40000        | 2.02840            | 2,038,600         |            | 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        |           |           | 2,008.40000        | 2.00840            | 2,018,600         |            | 0.00        | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 140.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 07/05/2015 | Bond Future | 140.99 | Put        |           |           | 2,842.52000        | 2.84252            | 2,854,740         |            | 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        |           |           | 2,852.52000        | 2.85252            | 2,864,740         |            | 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        |           |           | 2,862.52000        | 2.86252            | 2,874,740         |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>13,564</b> |
| R213                     | On | 05/02/2015 | Bond Future |        |            | 8.39801   | 90.94406  | 8.44912            | 90.53854           |                   | 9.87       | 0.00        | 0                | 23,708        |
| R213                     | On | 07/05/2015 | Bond Future |        |            | 8.45153   | 88.83974  | 8.50400            | 88.42887           |                   | 10.74      | 0.00        | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future |        |            | 8.49383   | 90.36819  | 8.54773            | 89.95123           |                   | 10.88      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,708</b> |
| R213                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 5,964.82000        | 5.96482            | 6,361,510         | 10.45      | 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 | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 16.60000           | 0.01660            | 7,770             | 10.45      | 0.00        | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 6,035.15000        | 6.03515            | 6,432,370         | 10.46      | 0.00        | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 15.49000           | 0.01549            | 7,190             | 10.46      | 0.00        | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 6,105.46000        | 6.10546            | 6,503,180         | 10.47      | 0.00        | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 14.45000           | 0.01445            | 6,650             | 10.47      | 0.00        | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.74   | Call       |           |           | 3,247.55000        | 3.24755            | 3,491,070         | 10.88      | 0.00        | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.74   | Put        |           |           | 1,433.03000        | 1.43303            | 1,265,680         | 10.88      | 0.00        | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.75   | Call       |           |           | 3,295.50000        | 3.29550            | 3,541,200         | 10.89      | 0.00        | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.75   | Put        |           |           | 1,405.28000        | 1.40528            | 1,240,110         | 10.89      | 0.00        | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.76   | Call       |           |           | 3,343.77000        | 3.34377            | 3,591,630         | 10.90      | 0.00        | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.76   | Put        |           |           | 1,377.95000        | 1.37795            | 1,214,940         | 10.90      | 0.00        | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.49   | Call       |           |           | 2,790.89000        | 2.79089            | 2,980,090         | 10.88      | 0.00        | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.49   | Put        |           |           | 3,237.58000        | 3.23758            | 3,009,820         | 10.88      | 0.00        | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.50   | Call       |           |           | 2,827.84000        | 2.82784            | 3,018,740         | 10.88      | 0.00        | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.50   | Put        |           |           | 3,196.92000        | 3.19692            | 2,970,860         | 10.88      | 0.00        | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.51   | Call       |           |           | 2,865.61000        | 2.86561            | 3,058,220         | 10.89      | 0.00        | 0                | 0             |
| R213                     | On | 06/08/2015 | Bond Future | 8.51   | Put        |           |           | 3,157.18000        | 3.15718            | 2,932,830         | 10.89      | 0.00        | 0                | 0             |
| <b>Total R213 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,708</b> |
| R214                     | On | 05/02/2015 | Bond Future |        |            | 8.59593   | 81.26004  | 8.63685            | 80.91366           |                   | 12.10      | 0.00        | 0                | 14,311        |
| R214                     | On | 07/05/2015 | Bond Future |        |            | 8.64498   | 79.25557  | 8.68685            | 78.90470           |                   | 13.22      | 0.00        | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future |        |            | 8.68456   | 80.61917  | 8.72741            | 80.26317           |                   | 13.43      | 0.00        | 0                | 0             |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,311</b> |
| R214                     | On | 05/02/2015 | Bond Future | 9.49   | Call       |           |           | 6,699.96000        | 6.69996            | 7,039,160         | 12.79      | 0.00        | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.49   | Put        |           |           | 14.41000           | 0.01441            | 7,230             | 12.79      | 0.00        | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.50   | Call       |           |           | 6,771.69000        | 6.77169            | 7,111,310         | 12.80      | 0.00        | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.50   | Put        |           |           | 13.47000           | 0.01347            | 6,710             | 12.80      | 0.00        | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.51   | Call       |           |           | 6,843.37000        | 6.84337            | 7,183,380         | 12.81      | 0.00        | 0                | 0             |
| R214                     | On | 05/02/2015 | Bond Future | 9.51   | Put        |           |           | 12.60000           | 0.01260            | 6,230             | 12.81      | 0.00        | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.14   | Put        |           |           | 1,030.85000        | 1.03085            | 918,400           | 13.50      | 0.00        | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.15   | Call       |           |           | 4,724.96000        | 4.72496            | 4,965,000         | 13.51      | 0.00        | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.15   | Put        |           |           | 1,009.82000        | 1.00982            | 898,990           | 13.51      | 0.00        | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.16   | Call       |           |           | 4,781.27000        | 4.78127            | 5,022,910         | 13.52      | 0.00        | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.16   | Put        |           |           | 989.15000          | 0.98915            | 879,920           | 13.52      | 0.00        | 0                | 0             |
| R214                     | On | 07/05/2015 | Bond Future | 9.14   | Call       |           |           | 4,668.88000        | 4.66888            | 4,907,300         | 13.50      | 0.00        | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.75   | Call       |           |           | 3,396.96000        | 3.39696            | 3,565,520         | 13.43      | 0.00        | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.75   | Put        |           |           | 3,210.36000        | 3.21036            | 3,022,920         | 13.43      | 0.00        | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.76   | Call       |           |           | 3,439.08000        | 3.43908            | 3,609,050         | 13.44      | 0.00        | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.76   | Put        |           |           | 3,170.10000        | 3.17010            | 2,984,070         | 13.44      | 0.00        | 0                | 0             |
| R214                     | On | 06/08/2015 | Bond Future | 8.74   | Call       |           |           | 3,355.60000        | 3.35560            | 3,522,730         | 13.43      | 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   | Put        |           |           | 3,251.51000        | 3.25151            | 3,062,640         | 13.43      | 0.00                 | 0                | 0              |
| <b>Total R214 Option</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R214</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>14,311</b>  |
| <b>Total for Bond</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>70,405,567.50</b> | <b>767</b>       | <b>443,041</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>       |
| 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>       |



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

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

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

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| <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 05/02/2015 GOVI                 |        |            | 482.87600 | 482.87600 | 481.17300          | 481.17300          |                   |            |  | 9,657,520.00        | 2                | 442           |
| GOVI On 07/05/2015 GOVI                 |        |            | 490.51700 | 490.51700 | 488.79600          | 488.79600          |                   |            |  | 0.00                | 0                | 131           |
| GOVI On 06/08/2015 GOVI                 |        |            | 498.85900 | 498.85900 | 497.12000          | 497.12000          |                   |            |  | 0.00                | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>9,657,520.00</b> | <b>2</b>         | <b>573</b>    |
| GOVI On 05/02/2015 GOVI                 | 459.99 | Call       |           |           | 211,830.00000      | 21.18300           | 228,860,000       |            |  | 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       |           |           | 211,730.00000      | 21.17300           | 228,760,000       |            |  | 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       |           |           | 211,630.00000      | 21.16300           | 228,660,000       |            |  | 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 | Call       |           |           | 387,960.00000      | 38.79600           | 405,170,000       |            |  | 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       |           |           | 387,860.00000      | 38.78600           | 405,070,000       |            |  | 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       |           |           | 388,060.00000      | 38.80600           | 405,270,000       |            |  | 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 06/08/2015 GOVI                 | 499.99 | Put        |           |           | 28,700.00000       | 2.87000            | 11,310,000        |            |  | 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        |           |           | 28,800.00000       | 2.88000            | 11,410,000        |            |  | 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        |           |           | 28,900.00000       | 2.89000            | 11,510,000        |            |  | 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 06/08/2015 GOVI            | 499.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| <b>Total GOVI Option</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>              |        |            |           |           |                    |                    |                   |            | <b>9,657,520.00</b>  | <b>2</b>         | <b>573</b>    |
| <b>Total for GOVI</b>              |        |            |           |           |                    |                    |                   |            | <b>9,657,520.00</b>  | <b>2</b>         | <b>573</b>    |
| AL12 On 05/02/2015 Index Future    |        |            | 538.21200 | 538.21200 | 535.76100          | 535.76100          |                   |            | 0.00                 | 0                | 0             |
| AL12 On 07/05/2015 Index Future    |        |            | 546.72900 | 546.72900 | 544.24900          | 544.24900          |                   |            | 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 05/02/2015 Index Future    |        |            | 447.99300 | 447.99300 | 446.72500          | 446.72500          |                   |            | 0.00                 | 0                | 116           |
| AL37 On 07/05/2015 Index Future    |        |            | 455.08200 | 455.08200 | 453.80300          | 453.80300          |                   |            | 0.00                 | 0                | 0             |
| <b>Total AL37 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>116</b>    |
| <b>Total For AL37</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>116</b>    |
| AL7T On 05/02/2015 Index Future    |        |            | 530.87600 | 530.87600 | 528.48100          | 528.48100          |                   |            | 0.00                 | 0                | 3             |
| AL7T On 07/05/2015 Index Future    |        |            | 539.27700 | 539.27700 | 536.85400          | 536.85400          |                   |            | 0.00                 | 0                | 0             |
| <b>Total AL7T Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3</b>      |
| <b>Total For AL7T</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3</b>      |
| ALBI On 05/02/2015 Index Future    |        |            | 485.05000 | 485.05000 | 483.25100          | 483.25100          |                   |            | 19,402,000.00        | 4                | 774           |
| ALBI On 07/05/2015 Index Future    |        |            | 492.72500 | 492.72500 | 490.90800          | 490.90800          |                   |            | 0.00                 | 0                | 0             |
| ALBI On 06/08/2015 Index Future    |        |            | 501.10600 | 501.10600 | 499.26800          | 499.26800          |                   |            | 0.00                 | 0                | 0             |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   |            | <b>19,402,000.00</b> | <b>4</b>         | <b>774</b>    |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   |            | <b>19,402,000.00</b> | <b>4</b>         | <b>774</b>    |
| IGOV On 05/02/2015 Index Future    |        |            | 224.40000 | 224.40000 | 224.44500          | 224.44500          |                   |            | 15,708,000.00        | 7                | 1,093         |
| IGOV On 07/05/2015 Index Future    |        |            | 227.96900 | 227.96900 | 228.02000          | 228.02000          |                   |            | 0.00                 | 0                | 81            |
| IGOV On 06/08/2015 Index Future    |        |            | 231.86500 | 231.86500 | 231.92000          | 231.92000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   |            | <b>15,708,000.00</b> | <b>7</b>         | <b>1,174</b>  |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            | <b>15,708,000.00</b> | <b>7</b>         | <b>1,174</b>  |
| ILBI On 05/02/2015 Index Future    |        |            | 607.93500 | 607.93500 | 607.91300          | 607.91300          |                   |            | 0.00                 | 0                | 157           |
| ILBI On 07/05/2015 Index Future    |        |            | 617.80000 | 617.80000 | 617.78500          | 617.78500          |                   |            | 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>35,110,000.00</b> | <b>11</b>        | <b>2,224</b>  |
| JIBAR f On 21/01/2015 Jibar Future |        |            | 6.18000   | 93.82000  | 6.21000            | 93.79000           |                   |            | 0.00                 | 0                | 0             |
| JIBAR f On 18/02/2015 Jibar Future |        |            | 6.22000   | 93.78000  | 6.23000            | 93.77000           |                   |            | 0.00                 | 0                | 0             |
| JIBAR f On 18/03/2015 Jibar Future |        |            | 6.32000   | 93.68000  | 6.34000            | 93.66000           |                   |            | 0.00                 | 0                | 2,850         |
| JIBAR f On 15/04/2015 Jibar Future |        |            | 6.39000   | 93.61000  | 6.40000            | 93.60000           |                   |            | 0.00                 | 0                | 0             |
| JIBAR f On 20/05/2015 Jibar Future |        |            | 6.47000   | 93.53000  | 6.50000            | 93.50000           |                   |            | 0.00                 | 0                | 0             |
| JIBAR f On 17/06/2015 Jibar Future |        |            | 6.54000   | 93.46000  | 6.55000            | 93.45000           |                   |            | 0.00                 | 0                | 5,000         |
| JIBAR f On 16/09/2015 Jibar Future |        |            | 6.74000   | 93.26000  | 6.76000            | 93.24000           |                   |            | 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      |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|--------------------|
| JIBAR F On 15/12/2015 Jibar Future |        |            | 6.97000   | 93.03000  | 6.98000            | 93.02000           |                   |            |  | 0.00                  | 0                | 0                  |
| JIBAR F On 16/03/2016 Jibar Future |        |            | 7.15000   | 92.85000  | 7.16000            | 92.84000           |                   |            |  | 0.00                  | 0                | 0                  |
| JIBAR F On 15/06/2016 Jibar Future |        |            | 7.30000   | 92.70000  | 7.31000            | 92.69000           |                   |            |  | 0.00                  | 0                | 0                  |
| JIBAR F On 21/09/2016 Jibar Future |        |            | 7.44000   | 92.56000  | 7.45000            | 92.55000           |                   |            |  | 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>       |
| <b>Total for Derivatives :</b>     |        |            |           |           |                    |                    |                   |            |  | <b>115,173,087.50</b> | <b>780</b>       | <b>453,688</b>     |
| AA02 On 28/03/2016 Spot Bond       |        |            |           | 100.00000 | 0.00000            | 100.16373          |                   |            |  | 0.00                  | 0                | 0                  |
| <b>Total AA02 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>           |
| <b>Total For AA02</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>           |
| AA03 On 11/05/2015 Spot Bond       |        |            | 6.99500   | 102.46956 | 6.99500            | 102.45039          |                   |            |  | 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            | 100.28337          |                   |            |  | 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       |        |            | 8.38500   | 105.82323 | 8.38500            | 105.79923          |                   |            |  | 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            | 99.84418           |                   |            |  | 0.00                  | 0                | 0                  |
| <b>Total AA06 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>           |
| <b>Total For AA06</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>           |
| AA07 On 15/04/2021 Spot Bond       |        |            | 9.05000   | 104.25981 | 9.05000            | 104.23446          |                   |            |  | 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>           |
| AB01/R On 24/11/2020 Spot Bond     |        |            | 10.00000  | 104.48700 | 10.00000           | 104.46000          |                   |            |  | 0.00                  | 0                | 0                  |
| <b>Total AB01/R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>           |
| <b>Total For AB01/R186</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>           |
| AB010 On 21/11/2022 Spot Bond      |        |            |           | 100.00000 | 0.00000            | 100.96029          |                   |            |  | 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            | 101.04855          |                   |            |  | 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      |        |            | 9.25000   | 98.03491  | 9.25000            | 98.01042           |                   |            |  | 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 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>           |
| AB014L On 19/11/2024 Spot Bond  |        |            | 100.00000 | 10.61995  | 100.00000          | 10.59421           |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total AB014U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For AB014U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| AB015L On 13/11/2024 Spot Bond  |        |            | 10.84000  | 101.43912 | 10.84000           | 101.40954          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total AB015U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For AB015U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| AB06 On 27/03/2015 Spot Bond    |        |            | 7.11500   | 102.49165 | 7.11500            | 102.47197          |                   |            |  | 0.00        | 0                 | 225,000,000        |
| <b>Total AB06 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>225,000,000</b> |
| <b>Total For AB06</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>225,000,000</b> |
| AB08 On 03/05/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.98012          |                   |            |  | 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    |        |            | 8.70500   | 105.09137 | 8.70500            | 105.06663          |                   |            |  | 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> |
| ABC12 On 25/11/2020 Spot Bond   |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 2.37000   | 125.49414 | 2.37000            | 271.39158          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| ABFN04 On 25/02/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09092          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total ABFN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For ABFN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| ABFN06 On 17/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92852          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total ABFN06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For ABFN06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| ABFN07 On 17/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.42995          |                   |            |  | 0.00        | 20,000,000        | 20,000,000         |
| <b>Total ABFN07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>20,000,000</b>  |
| <b>Total For ABFN07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>20,000,000</b>  |
| ABFN08 On 17/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44700          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total ABFN08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For ABFN08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| ABFN09 On 17/03/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45822          |                   |            |  | 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 ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN10 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77583          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN11 On 09/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75913           |                   |            |  | 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>      |
| ABFN12 On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.42966           |                   |            |  | 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>      |
| ABN031 On 12/03/2015 Spot Bond |        |            | 100.00000 | 86.60755  | 100.00000          | 86.40566           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 2.11000   | 172.81707 | 2.11000            | 172.79708          |                   |            |  | 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   | 163.28191 | 2.76000            | 163.26023          |                   |            |  | 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   | 174.15781 | 2.17000            | 174.13737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN14 On 10/10/2033 Spot Bond  |        |            | 1.82000   | 186.19077 | 1.82000            | 186.17069          |                   |            |  | 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  |        |            | 7.90125   | 79.25386  | 7.90125            | 79.23735           |                   |            |  | 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  |        |            | 7.90125   | 79.25386  | 7.90125            | 79.23735           |                   |            |  | 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            | 96.16000           |                   |            |  | 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            | 100.34152          |                   |            |  | 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 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            | 95.33000           |                   |            |  | 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            | 94.40000           |                   |            |  | 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            | 93.74000           |                   |            |  | 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            | 92.33000           |                   |            |  | 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            | 91.72000           |                   |            |  | 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            | 100.03943          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN48 On 13/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88720           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN49 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.37000           |                   |            |  | 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>      |
| 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            | 90.66000           |                   |            |  | 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            | 91.12000           |                   |            |  | 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            | 90.11000           |                   |            |  | 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 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            | 100.17780          |                   |            |  | 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 |        |            | 7.28500   | 108.32582 | 7.28500            | 108.30442          |                   |            |  | 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            | 99.81615           |                   |            |  | 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            | 88.76000           |                   |            |  | 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            | 88.20000           |                   |            |  | 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 |        |            | 2.65000   | 95.16602  | 2.65000            | 109.15409          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN62 On 31/03/2028 Spot Bond |        |            | 2.39000   | 103.08155 | 2.39000            | 162.43282          |                   |            |  | 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 |        |            | 2.30000   | 117.85750 | 2.30000            | 215.82018          |                   |            |  | 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            | 86.85000           |                   |            |  | 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 |        |            | 9.41500   | 93.44270  | 9.41500            | 93.41895           |                   |            |  | 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             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 98.52000           |                   |            |  | 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            | 101.90000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40105          |                   |            |  | 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            | 94.22000           |                   |            |  | 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            | 101.02000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN75 On 07/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN76 On 21/12/2026 Spot Bond |        |            | 9.63000   | 106.60661 | 9.63000            | 106.57906          |                   |            |  | 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            | 97.70000           |                   |            |  | 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 |        |            | 9.38500   | 108.41881 | 9.38500            | 108.39149          |                   |            |  | 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 |        |            | 8.75500   | 92.36889  | 8.75500            | 92.34714           |                   |            |  | 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            | 105.55000          |                   |            |  | 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 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            | 109.36000          |                   |            |  | 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 |        |            | 9.48000   | 107.71100 | 9.48000            | 107.68359          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN88 On 06/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.43000           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN91 On 11/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58509          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABN92 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49218          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABN92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS10 On 17/03/2018 Spot Bond |        |            | 8.05500   | 108.10359 | 8.05500            | 108.08001          |                   |            |  | 0.00        | 0                | 1,580,000,000        |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,580,000,000</b> |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,580,000,000</b> |
| ABS11 On 09/04/2021 Spot Bond |        |            | 8.76000   | 105.50500 | 8.76000            | 105.48016          |                   |            |  | 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  |        |            | 7.15500   | 101.89296 | 7.15500            | 101.87342          |                   |            |  | 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 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   |        |            | 8.83000   | 98.18287  | 8.83000            | 98.15956           |                   |            | 0.00        | 0                | 740,000,000          |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>740,000,000</b>   |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>740,000,000</b>   |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.58000   | 97.45919  | 9.58000            | 97.43400           |                   |            | 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   |        |            | 7.58500   | 104.89613 | 7.58500            | 104.87456          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABS9 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS9</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 2.18000   | 217.20810 | 2.18000            | 275.17027          |                   |            | 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  |        |            | 1.74000   | 127.88767 | 1.74000            | 130.72629          |                   |            | 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  |        |            | 2.26000   | 130.07837 | 2.26000            | 132.67544          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.00622   | 100.00000          | 0.00416            |                   |            | 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 | 83.60634  | 100.00000          | 83.41761           |                   |            | 0.00        | 0                | 0                    |
| <b>Total ACL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL02L On 15/09/2015 Spot Bond |        |            | 11.44500  | 105.55808 | 11.44500           | 105.52564          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ACL028 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL028</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL02L On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32780          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ACL029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL029</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL02L On 20/03/2018 Spot Bond |        |            | 100.00000 | 5.76273   | 100.00000          | 5.74846            |                   |            | 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>             |
| ACL03L On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36029          |                   |            | 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 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>      |
| ACL033 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82074          |                   |            |  | 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>      |
| ACL036 On 20/03/2016 Spot Bond |        |            | 100.00000 | 34.34857  | 100.00000          | 34.26352           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL042 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29529          |                   |            |  | 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>      |
| ACL042 On 22/10/2018 Spot Bond |        |            | 11.00000  | 67.35868  | 11.00000           | 67.33942           |                   |            |  | 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>      |
| ACL047 On 20/06/2016 Spot Bond |        |            | 100.00000 | 34.34857  | 100.00000          | 34.26352           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL071 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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            | 100.37670          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL076 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41245          |                   |            |  | 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            | 100.36075          |                   |            |  | 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            | 100.37153          |                   |            |  | 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 ACL080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL081 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37627          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.76577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.76577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.78758          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL085 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.78758          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL087 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.74395          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL088 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.52512           |                   |            |  | 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 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL092 On 26/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20028          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL095 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36509          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL096 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37989          |                   |            |  | 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 ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09€ On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37128          |                   |            |  | 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>      |
| ACL10€ On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL10€ On 20/12/2019 Spot Bond |        |            | 9.23000   | 103.43117 | 9.23000            | 103.52748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.28965          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 87.52327           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 180.20384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 180.26064          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36066          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34922          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79529          |                   |            |  | 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 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>      |
| ACL137 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34910          |                   |            |  | 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>      |
| ACL138 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.31402          |                   |            |  | 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            | 104.19738          |                   |            |  | 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 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL142/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL142/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL143 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02243          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL144 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60516          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL145 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36198          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL151 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43268          |                   |            |  | 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            | 100.32075          |                   |            |  | 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            | 100.31338          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL155 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32769          |                   |            |  | 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            | 100.35442          |                   |            |  | 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 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            | 100.33929          |                   |            |  | 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            | 100.32205          |                   |            |  | 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            | 100.32682          |                   |            |  | 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  | 103.07809 | 10.23000           | 103.04969          |                   |            |  | 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            | 100.33140          |                   |            |  | 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            | 100.32422          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL164 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 117.48893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL165 On 20/06/2019 Spot Bond |        |            | 9.32500   | 102.19882 | 9.32500            | 102.17323          |                   |            |  | 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>      |
| ACL166 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL167 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 116.70904          |                   |            |  | 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>      |
| ACL168 On 20/06/2017 Spot Bond |        |            | 1.75000   | 116.61518 | 1.75000            | 116.70904          |                   |            |  | 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>      |
| ACL169 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42362          |                   |            |  | 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>      |
| ACL170 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32707          |                   |            |  | 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 ACL172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL172 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL173 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35113          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL175 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL180 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78580          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL181 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96269          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL182 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32606          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL183 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36575          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL184 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL185 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL186 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36360          |                   |            |  | 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            | 100.36920          |                   |            |  | 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 ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL191 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69882          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL192 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92464          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL195 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38503          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.28026          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL199 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38503          |                   |            |  | 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            | 95.59721           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37792          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36809          |                   |            |  | 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 ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 130.30955          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 14/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 131.23968          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL204 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL205 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31840          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL208 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93707          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL210 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32649          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL212 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33707          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL213 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32180          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL215 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL216 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35681          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 08/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67555          |                   |            |  | 0.00        | 420,000,000      | 140,000,000   |

| 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 ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>420,000,000</b> | <b>140,000,000</b> |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>420,000,000</b> | <b>140,000,000</b> |
| ADCB0 On 31/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.55339          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ADCB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ADCB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ADCB0 On 31/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50975          |                   |            |  | 0.00        | 90,000,000         | 30,000,000         |
| <b>Total ADCB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>90,000,000</b>  | <b>30,000,000</b>  |
| <b>Total For ADCB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>90,000,000</b>  | <b>30,000,000</b>  |
| ADCB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97536          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ADCB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ADCB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ADCP0 On 02/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75631          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ADCP09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ADCP09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ADCP1 On 29/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82371          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ADCP10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ADCP10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AER01I On 18/11/2016 Spot Bond |        |            | 100.00000 | 23.73295  | 100.00000          | 23.67546           |                   |            |  | 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 | 12.73783  | 100.00000          | 12.70629           |                   |            |  | 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 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94273          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AHF1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AHF1A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AHF2A On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64770          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AHF2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AHF2A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AHF2B On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.80964          |                   |            |  | 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            | 102.02550          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AHF2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AHF2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AHF3A On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.59932          |                   |            |  | 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 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 |        |            | 7.84000   | 99.95181  | 7.84000            | 99.93069           |                   |            |  | 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            | 102.05347          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AHF3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AHF3B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AHF3C On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.38668          |                   |            |  | 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  |        |            | 8.69500   | 102.30838 | 8.69500            | 102.28432          |                   |            |  | 0.00        | 0                | 2,890,000,000        |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,890,000,000</b> |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,890,000,000</b> |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.48000   | 114.67027 | 9.48000            | 114.64109          |                   |            |  | 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  |        |            | 7.27500   | 107.54711 | 7.27500            | 107.52589          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AIR03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AIR03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.15500   | 101.59429 | 9.15500            | 101.56918          |                   |            |  | 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 | 13.66779  | 100.00000          | 13.63737           |                   |            |  | 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  |        |            | 9.82500   | 102.45853 | 9.82500            | 102.43138          |                   |            |  | 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 |        |            | 2.64000   | 166.81925 | 2.64000            | 166.79755          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ANG01 On 09/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68522          |                   |            |  | 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 06/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57348          |                   |            |  | 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 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>      |
| ANG01: On 05/06/2015 Spot Bond |        |            | 100.00000 | 71.15010  | 100.00000          | 71.01167           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ANG013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ANG013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19549          |                   |            |  | 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            | 92.42641           |                   |            |  | 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            | 100.43736          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00: On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00: On 06/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00: On 27/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33928          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30089          |                   |            |  | 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 ASN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 09/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71780          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.61000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.17000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 09/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.68385          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.81110           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/12/2033 Spot Bond |        |            | 2.55000   | 130.86305 | 2.55000            | 297.33686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.18307           |                   |            |  | 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            | 107.92951          |                   |            |  | 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            | 98.84758           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 14/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.52257           |                   |            |  | 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 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            | 94.89602           |                   |            |  | 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            | 101.61441          |                   |            |  | 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            | 100.35651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 07/12/2033 Spot Bond |        |            | 2.56500   | 164.05812 | 2.56500            | 207.83500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04: On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN35: On 20/12/2016 Spot Bond |        |            | 100.00000 | 27.43006  | 100.00000          | 27.36902           |                   |            |  | 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>      |
| ASN38: On 20/12/2017 Spot Bond |        |            | 100.00000 | 16.61424  | 100.00000          | 16.57310           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN39: On 20/12/2017 Spot Bond |        |            | 100.00000 | 16.71005  | 100.00000          | 16.66868           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN40: On 20/12/2017 Spot Bond |        |            | 100.00000 | 16.27887  | 100.00000          | 16.23856           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAR00: On 12/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51251          |                   |            |  | 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 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29581          |                   |            |  | 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 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            | 100.06126          |                   |            |  | 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 |        |            | 8.79500   | 105.77575 | 8.79500            | 105.75074          |                   |            |  | 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>             |
| BAW13 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47540          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW15 On 01/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66508          |                   |            |  | 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            | 101.21437          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93212          |                   |            |  | 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 |        |            | 9.33000   | 101.90310 | 9.33000            | 101.87757          |                   |            |  | 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  |        |            | 7.52500   | 106.00975 | 7.52500            | 105.98823          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW20 On 15/01/2016 Spot Bond |        |            | 100.00000 | 40.27044  | 100.00000          | 40.17288           |                   |            |  | 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            | 102.70550          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW8 On 02/10/2017 Spot Bond  |        |            | 8.65500   | 105.71675 | 8.65500            | 105.69215          |                   |            |  | 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 |        |            | 11.04802  | 101.97808 | 11.04802           | 101.28747          |                   |            |  | 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 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>      |
| BAYA01 On 30/09/2015 Spot Bond |        |            | 11.04729  | 100.55061 | 11.04729           | 100.40943          |                   |            |  | 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>      |
| BAYA04 On 30/09/2015 Spot Bond |        |            | 11.07797  | 100.50802 | 11.07797           | 100.38858          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA05 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20707          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA06 On 31/12/2015 Spot Bond |        |            | 11.11186  | 100.42052 | 11.11186           | 100.35119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA07 On 31/12/2017 Spot Bond |        |            | 11.83904  | 100.12238 | 11.83904           | 100.07488          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA08 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21180          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA09 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21180          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA10 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21187          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA11 On 31/03/2016 Spot Bond |        |            | 11.29802  | 99.90989  | 11.29802           | 100.00467          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA12 On 31/03/2016 Spot Bond |        |            | 11.22696  | 101.21932 | 11.22696           | 100.40229          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA13 On 30/09/2015 Spot Bond |        |            | 11.04729  | 100.55061 | 11.04729           | 100.40943          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA14 On 30/06/2016 Spot Bond |        |            | 11.15061  | 100.68279 | 11.15061           | 100.52716          |                   |            |  | 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 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 |        |            | 10.33317  | 96.52675  | 10.33317           | 100.24055          |                   |            |  | 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            | 100.20145          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA19 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA20 On 30/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 9.81538   | 101.60591 | 9.81538            | 101.08862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA24 On 30/06/2017 Spot Bond |        |            | 11.43000  | 99.58284  | 11.43000           | 99.48740           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19256          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA26 On 30/09/2017 Spot Bond |        |            | 11.35500  | 73.68107  | 11.35500           | 97.57484           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA27 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA28 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18371          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA30 On 31/12/2015 Spot Bond |        |            | 9.28000   | 93.54138  | 9.28000            | 100.17854          |                   |            |  | 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 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            | 100.19530          |                   |            |  | 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 |        |            | 11.19500  | 72.29756  | 11.19500           | 97.43855           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18981          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19438          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19438          |                   |            |  | 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            | 99.88990           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA36 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18761          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA37 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19738          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19738          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18797          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA43 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19118          |                   |            |  | 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 BAYA44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA44 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19748          |                   |            |  | 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            | 100.14525          |                   |            |  | 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            | 100.15560          |                   |            |  | 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 |        |            | 14.04802  | 102.00730 | 14.04802           | 101.33097          |                   |            |  | 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 |        |            | 15.27856  | 100.45719 | 15.27856           | 100.42476          |                   |            |  | 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 |        |            | 14.14913  | 100.46349 | 14.14913           | 100.36039          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB04 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB06 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26246          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22175          |                   |            |  | 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>      |
| BAYC11 On 31/12/2016 Spot Bond |        |            | 100.00000 | 25.38271  | 100.00000          | 25.33455           |                   |            |  | 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 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>      |
| BAYD1I On 30/06/2035 Spot Bond |        |            | 100.00000 | 19.06441  | 100.00000          | 19.01721           |                   |            |  | 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>      |
| BAYD2I On 30/06/2035 Spot Bond |        |            | 100.00000 | 17.35076  | 100.00000          | 17.30780           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD3I On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.71035  | 100.00000          | 10.68383           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD4I On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.71274  | 100.00000          | 10.68591           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD5I On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.94932  | 100.00000          | 12.91726           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD6I On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.22037  | 100.00000          | 11.19258           |                   |            |  | 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            | 99.80073           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52055          |                   |            |  | 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            | 100.00004          |                   |            |  | 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            | 100.00001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 8.09195   | 100.00000          | 8.07191            |                   |            |  | 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 | 8.09195   | 100.00000          | 8.07191            |                   |            |  | 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 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>           |
| BCP88I On 23/01/2015 Spot Bond |        |            | 100.00000 | 96.05263  | 100.00000          | 95.80052           |                   |            |  | 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>           |
| BCP89I On 19/02/2015 Spot Bond |        |            | 100.00000 | 89.68059  | 100.00000          | 89.46078           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BCP89U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCP89U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BCP90I On 05/03/2015 Spot Bond |        |            | 100.00000 | 86.69834  | 100.00000          | 86.49289           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BCP90U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCP90U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.08000   | 103.25526 | 2.08000            | 179.44391          |                   |            |  | 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 |        |            | 8.00000   | 99.34715  | 8.00000            | 158.11559          |                   |            |  | 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 |        |            | 8.00000   | 100.68044 | 8.00000            | 158.43796          |                   |            |  | 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 |        |            | 8.38500   | 99.71037  | 8.38500            | 99.68787           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD311E On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD311E</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BEER02 On 28/03/2018 Spot Bond |        |            | 7.79500   | 100.11576 | 7.79500            | 100.09461          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| BG22A On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.47101          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG22A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG22A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG22A2 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61648          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG22A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG22A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG22A3 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64845          |                   |            |  | 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 BG22A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22B On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75498          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22C On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.86150          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22D On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.15935          |                   |            |  | 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 | 25.40073  | 100.00000          | 25.33919           |                   |            |  | 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            | 101.43752          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.46573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47513          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32B On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58793          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32C On 30/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.73826          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32D On 30/10/2016 Spot Bond  |        |            | 100.00000 | 24.85225  | 100.00000          | 24.79205           |                   |            |  | 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 | 24.85225  | 100.00000          | 24.79205           |                   |            |  | 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 BG32YU SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32YU</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49638          |                   |            |  | 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 |        |            | 8.20500   | 103.94220 | 8.20500            | 103.91911          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42B On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52431          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42C On 15/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57381          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42D On 15/03/2017 Spot Bond |        |            | 100.00000 | 14.24468  | 100.00000          | 14.20940           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42DU SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42DU</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42Y On 15/03/2017 Spot Bond |        |            | 100.00000 | 14.24468  | 100.00000          | 14.20940           |                   |            |  | 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>      |
| BGL01 On 19/11/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28772          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL02 On 19/11/2024 Spot Bond |        |            | 10.98000  | 100.60735 | 10.98000           | 100.86505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGR01 On 17/12/2015 Spot Bond |        |            | 100.00000 | 55.91284  | 100.00000          | 55.80676           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGR01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGR01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BID04 On 23/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76547          |                   |            |  | 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 BID04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BID04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID05 On 26/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.79146           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BID05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BID05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID06 On 30/06/2019 Spot Bond  |        |            | 8.50500   | 69.62545  | 8.50500            | 101.47192          |                   |            |  | 0.00        | 0                | 2,200,000,000        |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| BIDC41 On 06/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.46692           |                   |            |  | 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            | 98.80995           |                   |            |  | 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            | 97.42628           |                   |            |  | 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            | 100.85719          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BLG1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BLG1A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1A1 On 21/11/2032 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99099          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BLG1A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BLG1A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1B On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84409          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BLG1B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BLG1B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1C On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88584          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BLG1C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BLG1C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1D On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96167          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BLG1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BLG1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1E On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27639          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BLG1E SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BLG1E</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1F On 21/11/2032 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.80348          |                   |            |  | 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 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 | 85.25239  | 100.00000          | 85.05459           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR12 On 25/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.72796          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR13 On 26/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77714          |                   |            |  | 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            | 98.72114           |                   |            |  | 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>      |
| BTC004 On 19/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.52904           |                   |            |  | 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            | 94.53329           |                   |            |  | 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            | 99.74216           |                   |            |  | 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            | 99.63908           |                   |            |  | 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            | 99.55330           |                   |            |  | 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>      |
| BTC009 On 23/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.18272           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC010 On 24/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.93932           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC011 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.27628           |                   |            |  | 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 BTC011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC011 On 26/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.13685           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC012 On 19/05/2015 Spot Bond |        |            | 100.00000 | 73.58871  | 100.00000          | 73.44064           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC013 On 09/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.96576           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC014 On 13/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.87124           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC015 On 16/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.83047           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC016 On 19/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.76992           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC017 On 27/03/2015 Spot Bond |        |            | 100.00000 | 82.39278  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC018 On 06/04/2015 Spot Bond |        |            | 100.00000 | 80.57395  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BUS019 On 30/09/2016 Spot Bond |        |            | 100.00000 | 25.22070  | 100.00000          | 25.15825           |                   |            |  | 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            | 100.42513          |                   |            |  | 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            | 101.06301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL08 On 02/11/2016 Spot Bond  |        |            | 9.35500   | 110.32740 | 9.35500            | 110.29954          |                   |            |  | 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 CBL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL09 On 29/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.28035          |                   |            |  | 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 |        |            | 9.25500   | 103.34906 | 9.25500            | 103.32323          |                   |            |  | 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 |        |            | 12.39500  | 100.75435 | 12.39500           | 100.72088          |                   |            |  | 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            | 100.29014          |                   |            |  | 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 |        |            | 12.29500  | 102.67321 | 12.29500           | 102.63992          |                   |            |  | 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            | 101.13742          |                   |            |  | 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 |        |            | 9.24500   | 101.71343 | 9.24500            | 101.68805          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL17 On 23/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.48331           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL18 On 23/08/2019 Spot Bond |        |            | 12.29500  | 99.85628  | 12.29500           | 99.82391           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL19 On 02/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94780          |                   |            |  | 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            | 98.78103           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL21 On 06/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29005          |                   |            |  | 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 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 |        |            | 10.08000  | 95.06486  | 10.08000           | 95.03905           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CCT01 On 23/06/2023 Spot Bond |        |            | 9.85000   | 115.90782 | 9.85000            | 115.87722          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.13000  | 109.72736 | 10.13000           | 109.69757          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CCT03 On 15/03/2025 Spot Bond |        |            | 9.01000   | 117.65180 | 9.01000            | 117.62316          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92954          |                   |            |  | 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 |        |            | 11.55500  | 103.90154 | 11.55500           | 103.86930          |                   |            |  | 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>      |
| CGR13 On 27/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78650          |                   |            |  | 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            | 103.58915          |                   |            |  | 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>      |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56120 | 10.00000           | 105.53360          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR15 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.59999          |                   |            |  | 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            | 91.65276           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR17 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01422          |                   |            |  | 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 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            | 103.39190          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG02 On 30/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89501          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG03 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16964          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG04 On 30/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17590          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG05 On 30/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.18352          |                   |            |  | 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>      |
| CLA1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA2U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLC1U On 21/12/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN126 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77413          |                   |            |  | 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>      |
| CLN13 On 20/08/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75600          |                   |            |  | 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 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>      |
| CLN130 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85180          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN134 On 14/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN159 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36078          |                   |            |  | 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            | 101.08030          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN179 On 01/07/2021 Spot Bond |        |            | 10.11000  | 100.19090 | 10.11000           | 100.16360          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN184 On 06/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN186 On 23/08/2016 Spot Bond |        |            | 2.76000   | 122.09313 | 2.76000            | 122.07694          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN191 On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.03475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN192 On 29/08/2021 Spot Bond |        |            | 3.14000   | 119.25257 | 3.14000            | 122.07081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 31/08/2016 Spot Bond |        |            | 8.25000   | 102.94579 | 8.25000            | 102.92279          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN194 On 13/09/2021 Spot Bond |        |            | 2.96000   | 128.50730 | 2.96000            | 122.65898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2016 Spot Bond |        |            | 2.40000   | 127.15989 | 2.40000            | 121.37473          |                   |            |  | 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 CLN199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20( On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50442          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21( On 17/10/2016 Spot Bond |        |            | 8.52500   | 101.91264 | 8.52500            | 101.88927          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21( On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70864          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22( On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72329          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22( On 20/10/2016 Spot Bond |        |            | 8.57500   | 101.99100 | 8.57500            | 101.96748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22( On 20/10/2016 Spot Bond |        |            | 8.57500   | 101.99100 | 8.57500            | 101.96748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22( On 09/12/2016 Spot Bond |        |            | 8.62500   | 100.79816 | 8.62500            | 100.77478          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22( On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36940          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22( On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40646          |                   |            |  | 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>      |
| CLN23( On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78613           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23( On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23( On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78613           |                   |            |  | 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 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 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 14/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12717          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN239 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91384          |                   |            |  | 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            | 100.96981          |                   |            |  | 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   | 103.46045 | 9.35000            | 103.43477          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 9.35000   | 103.46045 | 9.35000            | 103.43477          |                   |            |  | 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            | 100.89293          |                   |            |  | 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            | 100.89526          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN247 On 14/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53514          |                   |            |  | 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            | 100.28742          |                   |            |  | 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 CLN250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32746          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32957          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28742          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN253 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN253</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28742          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN254 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN254</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10474          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72071          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN257 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN257</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN258 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN258</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN259 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN259</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN260 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN260</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN261</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2019 Spot Bond |        |            | 9.12500   | 104.54875 | 9.12500            | 104.52298          |                   |            |  | 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 CLN262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN262 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.32854          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN268 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41903          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN269 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69713          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69522          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN273 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74106          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN274 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92272          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN275 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06777          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN277 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91664          |                   |            |  | 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            | 101.79129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN279 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62978          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN280 On 21/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN281 On 27/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32373          |                   |            |  | 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 CLN282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN282 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN283 On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN288 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27993          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN289 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN290 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22593          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN291 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.53952          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01873          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN293 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22350          |                   |            |  | 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            | 100.07741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN295 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN296 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04355          |                   |            |  | 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 CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19634          |                   |            |  | 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            | 100.19388          |                   |            |  | 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            | 134.89603          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN301 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67029          |                   |            |  | 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            | 133.67071          |                   |            |  | 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            | 134.19993          |                   |            |  | 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            | 133.31647          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN305 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 131.16617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN310 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 131.75558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN311 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN313 On 14/11/2022 Spot Bond |        |            | 10.69500  | 95.39129  | 10.69500           | 95.36384           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 20/03/2023 Spot Bond |        |            | 11.21500  | 96.96416  | 11.21500           | 96.93493           |                   |            |  | 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 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>      |
| CLN315 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18545          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39011          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN318 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64967          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN319 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63944          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN320 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN320</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN320 On 30/04/2018 Spot Bond |        |            | 8.80500   | 106.02375 | 8.80500            | 101.63177          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN321 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN322 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN322</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN322 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66596          |                   |            |  | 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            | 128.25198          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN324 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35834          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36471          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN326 On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38926          |                   |            |  | 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 CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN328 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52429          |                   |            |  | 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            | 77.16056           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN331 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41257          |                   |            |  | 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            | 100.18545          |                   |            |  | 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            | 116.13476          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN336 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 116.26313          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN337 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59719          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN339 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN340 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN341 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52108          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN342 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42955          |                   |            |  | 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 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            | 100.33056          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN345 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37742          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN346 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN347 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25833          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN348 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN350 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49952          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN351 On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.78555          |                   |            |  | 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>      |
| CLN352 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.47541          |                   |            |  | 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>      |
| CLN353 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>      |
| CLN354 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49194          |                   |            |  | 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>      |
| CLN355 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59652          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN360 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31201          |                   |            |  | 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 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  | 102.12269 | 10.55000           | 103.08555          |                   |            |  | 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 |        |            | 9.87500   | 106.14400 | 9.87500            | 107.10819          |                   |            |  | 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            | 102.33552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN363 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57711          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN364 On 20/03/2024 Spot Bond |        |            | 12.01500  | 107.90145 | 12.01500           | 109.07841          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN366 On 06/08/2023 Spot Bond |        |            | 12.04500  | 108.88213 | 12.04500           | 108.77837          |                   |            |  | 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 |        |            | 10.47500  | 108.14469 | 10.47500           | 108.05472          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN368 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN369 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67158          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39635          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34472          |                   |            |  | 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 CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN373 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35219          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN374 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19324          |                   |            |  | 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 |        |            | 9.38000   | 105.28504 | 9.38000            | 105.20509          |                   |            |  | 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            | 102.89552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN377 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.55000  | 103.17342 | 10.55000           | 103.14413          |                   |            |  | 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  | 103.30738 | 11.00000           | 100.65195          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 21/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57392          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN381 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN381</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN381 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38503          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN382 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60624          |                   |            |  | 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 |        |            | 11.80500  | 104.92343 | 11.80500           | 104.82374          |                   |            |  | 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 CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN384 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42220          |                   |            |  | 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            | 94.58868           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN386 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79627          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN387 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN388 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN389 On 01/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02106          |                   |            |  | 0.00        | 0                | 0             |
| <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            | 100.32408          |                   |            |  | 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            | 100.32563          |                   |            |  | 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            | 87.60155           |                   |            |  | 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            | 100.34477          |                   |            |  | 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   | 40.06682  | 7.01000            | 40.67628           |                   |            |  | 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            | 165.49914          |                   |            |  | 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 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  |        |            | 8.38500   | 99.71037  | 8.38500            | 143.63805          |                   |            |  | 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  |        |            | 8.00000   | 35.92678  | 8.00000            | 158.11559          |                   |            |  | 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  |        |            | 8.00000   | 36.36117  | 8.00000            | 158.43796          |                   |            |  | 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            | 94.52435           |                   |            |  | 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            | 94.47753           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF02 On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89225           |                   |            |  | 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>      |
| CLNF03 On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89225           |                   |            |  | 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>      |
| CLNF04 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37368          |                   |            |  | 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>      |
| CLNF05 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34956          |                   |            |  | 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>      |
| CLNF06 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35435          |                   |            |  | 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>      |
| CLNF07 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88404           |                   |            |  | 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 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>              |
| CLNF08 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34901          |                   |            |  | 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>              |
| CLNF09 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64967          |                   |            |  | 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>              |
| CLNF10 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31755          |                   |            |  | 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>              |
| CLNF11 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34355          |                   |            |  | 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>              |
| CLNF12 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34139          |                   |            |  | 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>              |
| CLNF13 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.71485           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLNF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLNF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| COH00 On 26/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.01640          |                   |            |  | 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            | 99.81997           |                   |            |  | 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   | 108.39103 | 8.87000            | 106.47516          |                   |            |  | 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  |        |            | 8.60500   | 101.97159 | 8.60500            | 101.94799          |                   |            |  | 0.00        | 0                | 810,000,000           |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>810,000,000</b>    |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>810,000,000</b>    |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.02000  | 113.33806 | 10.02000           | 113.30763          |                   |            |  | 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  |        |            | 8.32500   | 103.03302 | 8.32500            | 103.00994          |                   |            |  | 0.00        | 0                | 20,000,000            |



| 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 COJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For COJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 9.59000   | 108.62510 | 9.59000            | 108.59700          |                   |            |  | 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  |        |            | 9.65500   | 104.02273 | 9.65500            | 103.99579          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| COT01 On 03/04/2023 Spot Bond  |        |            | 10.02500  | 97.35180  | 10.02500           | 97.32564           |                   |            |  | 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  |        |            | 10.73000  | 98.98423  | 10.73000           | 98.95582           |                   |            |  | 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  |        |            | 10.73000  | 91.94401  | 10.73000           | 91.91761           |                   |            |  | 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>          |
| CPL003 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85967          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CPL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CPL005 On 01/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77977          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CPL005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CPL007 On 01/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61180          |                   |            |  | 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>          |
| CPL01U On 12/12/2019 Spot Bond |        |            | 100.00000 | 9.74285   | 100.00000          | 9.71873            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CPL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CPL021 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88360          |                   |            |  | 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            | 100.30993          |                   |            |  | 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            | 101.46712          |                   |            |  | 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 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>              |
| CPL024 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76975          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CPL024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CPL024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPL02L On 12/03/2020 Spot Bond |        |            | 100.00000 | 9.28426   | 100.00000          | 9.26127            |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CPL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CPL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPL03L On 12/12/2018 Spot Bond |        |            | 100.00000 | 11.84267  | 100.00000          | 11.81335           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CPL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CPL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.35500  | 97.74220  | 11.35500           | 99.76862           |                   |            |  | 0.00        | 0                | 13,500,000,000        |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,500,000,000</b> |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,500,000,000</b> |
| DEN38I On 10/06/2018 Spot Bond |        |            | 100.00000 | 13.95505  | 100.00000          | 13.92049           |                   |            |  | 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>              |
| DEN39I On 10/06/2018 Spot Bond |        |            | 100.00000 | 5.90740   | 100.00000          | 5.89277            |                   |            |  | 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>              |
| DEN40I On 10/06/2018 Spot Bond |        |            | 100.00000 | 14.67400  | 100.00000          | 14.63767           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total DEN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For DEN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| DENG4 On 28/01/2016 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 101.39520          |                   |            |  | 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  |        |            | 7.93000   | 99.32416  | 7.93000            | 99.30282           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| DENG5 On 25/02/2015 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.74003          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total DENG53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For DENG53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| DENG5 On 03/03/2015 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.60001          |                   |            |  | 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>              |
| DENG5 On 20/11/2015 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.88669          |                   |            |  | 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 DENG55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLT02L On 06/11/2015 Spot Bond |        |            | 100.00000 | 63.87461  | 100.00000          | 63.71987           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLT02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLT02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB02 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60174          |                   |            |  | 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            | 99.95826           |                   |            |  | 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>      |
| DLTC06 On 13/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.33532          |                   |            |  | 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            | 102.96284          |                   |            |  | 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            | 99.72950           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL003 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45042          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL004 On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.68493          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL006 On 22/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51757          |                   |            |  | 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>      |
| DOL007 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DRD04 On 03/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.05804          |                   |            |  | 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 |        |            | 8.58000   | 102.70345 | 8.58000            | 102.67975          |                   |            |  | 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 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   |        |            | 7.37500   | 111.17270 | 7.37500            | 111.15058          |                   |                              | 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   |        |            | 8.41500   | 108.15018 | 8.41500            | 108.12596          |                   | 16,830,000,000,000.00        | 2,000,000,000        | 1,790,000,000        |                      |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>16,830,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,790,000,000</b> |                      |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>16,830,000,000,000.00</b> | <b>2,000,000,000</b> | <b>1,790,000,000</b> |                      |
| DV23 On 27/02/2023 Spot Bond   |        |            | 9.08500   | 108.80239 | 9.08500            | 108.77613          |                   |                              | 0.00                 | 0                    | 1,120,000,000        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>1,120,000,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>1,120,000,000</b> |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.28500   | 106.20036 | 9.28500            | 106.17417          |                   |                              | 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   |        |            | 9.37500   | 109.51530 | 9.37500            | 109.48804          |                   |                              | 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>   |
| DVC005 On 23/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26450          |                   |                              | 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>             |
| DVC006 On 29/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.16335          |                   |                              | 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>             |
| DVC007 On 15/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41748          |                   |                              | 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>             |
| DVC008 On 20/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88289          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total DVC008 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC008</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| DVC009 On 11/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46678          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total DVC009 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC009</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| DVC010 On 15/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47374          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total DVC010 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC010</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| DVF16 On 19/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.05152          |                   |                              | 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 DVF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF17 On 18/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37388          |                   |            |  | 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            | 99.59429           |                   |            |  | 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  |        |            | 7.90500   | 130.65804 | 7.90500            | 130.63051          |                   |            |  | 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            | 91.83269           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EDC01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EDC01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EFC02 On 31/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EFC02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EFC02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EFC03 On 31/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EFC03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EFC03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EFC04 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EFC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EFC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL037 On 31/01/2037 Spot Bond |        |            | 2.31000   | 99.68814  | 2.31000            | 114.64357          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL15 On 29/06/2015 Spot Bond  |        |            | 1.20000   | 100.92926 | 1.20000            | 134.45055          |                   |            |  | 0.00        | 0                | 1,200,000,000        |
| <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   | 124.23416 | 2.03000            | 124.22003          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL29 On 19/11/2029 Spot Bond  |        |            | 2.04000   | 111.66005 | 2.04000            | 111.64731          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL30 On 29/07/2030 Spot Bond  |        |            | 2.05000   | 112.63486 | 2.05000            | 112.62207          |                   |            |  | 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 EL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL31 On 02/06/2031 Spot Bond   |        |            | 2.15000   | 102.95367 | 2.15000            | 102.94162          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL36 On 31/01/2036 Spot Bond   |        |            | 2.29000   | 100.05692 | 2.29000            | 115.06472          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL36 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL36</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM01 On 28/07/2020 Spot Bond  |        |            | 9.48000   | 109.27589 | 9.48000            | 109.24839          |                   |            |  | 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  |        |            | 9.33000   | 109.90799 | 9.33000            | 109.88031          |                   |            |  | 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  |        |            | 9.78000   | 103.40399 | 9.78000            | 103.37671          |                   |            |  | 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  |        |            | 10.00000  | 95.16322  | 10.00000           | 97.50316           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 10.15000  | 106.27644 | 10.15000           | 104.74490          |                   |            |  | 0.00        | 0                | 4,353,332,900        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,353,332,900</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,353,332,900</b> |
| EPF001 On 19/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05456          |                   |            |  | 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            | 95.30044           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF003 On 12/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52441          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF004 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31525          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF005 On 06/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26456          |                   |            |  | 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 EPF005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC1: On 19/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93079          |                   |            |  | 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>      |
| EPFC1: On 05/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19719          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC1: On 19/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37979          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ209L On 11/06/2015 Spot Bond |        |            | 100.00000 | 83.16867  | 100.00000          | 82.91892           |                   |            |  | 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>      |
| EQ212L On 12/02/2015 Spot Bond |        |            | 100.00000 | 97.75156  | 100.00000          | 97.50779           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ212U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ212U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS02 On 01/07/2015 Spot Bond  |        |            | 11.30500  | 101.01601 | 11.30500           | 100.98633          |                   |            |  | 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            | 101.83341          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55881          |                   |            |  | 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            | 100.17837          |                   |            |  | 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  |        |            | 9.77500   | 99.08241  | 9.77500            | 99.05644           |                   |            |  | 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            | 100.04109          |                   |            |  | 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            | 100.86923          |                   |            |  | 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 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>      |
| 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            | 101.11328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18245          |                   |            |  | 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 25/11/2020 Spot Bond  |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00681          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04803          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99856          |                   |            |  | 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            | 101.03292          |                   |            |  | 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            | 101.01650          |                   |            |  | 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            | 101.00264          |                   |            |  | 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   |        |            | 7.05000   | 103.20632 | 7.05000            | 103.18667          |                   |            |  | 0.00        | 0                | 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 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   |        |            | 7.72500   | 106.35697 | 7.72500            | 106.33482          |                   |                              | 0.00                   | 0                 | 5,800,000,000          |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>          | <b>5,800,000,000</b>   |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>            | <b>0</b>          | <b>5,800,000,000</b>   |
| ES23 On 25/01/2023 Spot Bond   |        |            | 8.45500   | 113.41748 | 8.45500            | 113.39197          |                   | 271,753,000,500.00           |                        | 32,141,100        | 5,424,623,700          |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>271,753,000,500.00</b>    |                        | <b>32,141,100</b> | <b>5,424,623,700</b>   |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>271,753,000,500.00</b>    |                        | <b>32,141,100</b> | <b>5,424,623,700</b>   |
| ES26 On 02/04/2026 Spot Bond   |        |            | 8.72500   | 95.90728  | 8.72500            | 95.88478           |                   |                              | 0.00                   | 0                 | 4,290,000,000          |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>4,290,000,000</b>   |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>4,290,000,000</b>   |
| ES33 On 15/09/2033 Spot Bond   |        |            | 9.38500   | 85.89764  | 9.43000            | 85.53366           |                   | 207,661,800,000,000.00       | 128,680,000,000        |                   | 138,720,000,000        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>17,661,800,000,000.00</b> | <b>128,680,000,000</b> |                   | <b>138,720,000,000</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>17,661,800,000,000.00</b> | <b>128,680,000,000</b> |                   | <b>138,720,000,000</b> |
| ES42 On 25/04/2042 Spot Bond   |        |            | 9.47500   | 92.25975  | 9.47500            | 92.23629           |                   | 5,685,000,000,000.00         | 600,000,000            |                   | 19,500,000,000         |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>5,685,000,000,000.00</b>  | <b>600,000,000</b>     |                   | <b>19,500,000,000</b>  |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>5,685,000,000,000.00</b>  | <b>600,000,000</b>     |                   | <b>19,500,000,000</b>  |
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04984          |                   |                              | 0.00                   | 0                 | 0                      |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>0</b>               |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>0</b>               |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08299          |                   |                              | 0.00                   | 0                 | 0                      |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>0</b>               |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>0</b>               |
| FIFB01 On 24/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93424          |                   |                              | 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            | 99.76363           |                   |                              | 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            | 100.19304          |                   |                              | 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>               |
| FIFB04 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00623          |                   |                              | 0.00                   | 0                 | 0                      |
| <b>Total FIFB04 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>0</b>               |
| <b>Total For FIFB04</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |                        | <b>0</b>          | <b>0</b>               |
| FIFC12 On 10/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27918          |                   |                              | 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 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            | 101.76316          |                   |            |  | 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>      |
| FIFC14 On 20/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91385          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC15 On 02/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69839          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.07211  | 100.00000          | 12.04286           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.74872  | 100.00000          | 11.72025           |                   |            |  | 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            | 100.47453          |                   |            |  | 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            | 99.09885           |                   |            |  | 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            | 100.53035          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4L On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56750          |                   |            |  | 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  |        |            | 9.29500   | 97.83242  | 9.29500            | 97.80800           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB08 On 10/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52011          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52004          |                   |            |  | 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 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            | 101.60017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB11 On 11/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.79727          |                   |            |  | 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            | 100.82200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB13 On 02/06/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83563          |                   |            |  | 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  |        |            | 10.08000  | 100.46173 | 10.08000           | 100.59885          |                   |            |  | 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  |        |            | 10.14500  | 106.49699 | 10.14500           | 106.46803          |                   |            |  | 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            | 100.39325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 2.26000   | 131.80701 | 2.26000            | 132.67544          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.21000   | 126.96308 | 2.21000            | 274.56949          |                   |            |  | 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 |        |            | 2.36500   | 105.35030 | 2.36500            | 111.97291          |                   |            |  | 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 |        |            | 2.37000   | 103.31055 | 2.37000            | 162.79374          |                   |            |  | 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 |        |            | 2.19000   | 119.72695 | 2.19000            | 219.24414          |                   |            |  | 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 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 |        |            | 7.55500   | 108.14223 | 7.55500            | 108.12008          |                   |            |  | 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 |        |            | 7.75000   | 64.41101  | 7.75000            | 63.77973           |                   |            |  | 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 |        |            | 9.44400   | 41.28682  | 9.44400            | 40.38033           |                   |            |  | 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 |        |            | 9.68000   | 39.98654  | 9.68000            | 39.05373           |                   |            |  | 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 | 87.32057  | 100.00000          | 87.11217           |                   |            |  | 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 | 89.37556  | 100.00000          | 89.17427           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10:On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96850          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10:On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11:On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11:On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39620          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC113 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC113</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11:On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.38107 | 7.47000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11:On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.38107 | 7.47000            | 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 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>      |
| FRC116 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38503          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC119 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC120 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36682          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC121 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46970          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC122 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC123 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC124 On 20/09/2017 Spot Bond |        |            | 6.00000   | 100.30616 | 6.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC125 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC126 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC127 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40279          |                   |            |  | 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             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC130 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC130</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC133 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC133</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49659          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC136 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC136</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC138 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC138</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC139 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC139</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC140 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC140</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            | 100.09221 | 17.20677  | 100.09221          | 17.16412           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34349          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.74280          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46402          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.54921          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35962          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47143          |                   |            |  | 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 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            | 100.35325          |                   |            |  | 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  | 61.94769  | 13.22500           | 61.92530           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC162 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC162</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16:On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33286          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC163 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC163</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16:On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33329          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC166 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC166</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16:On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC167 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC167</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16:On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34858          |                   |            |  | 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 |        |            | 3.59500   | 97.02584  | 3.59500            | 100.36583          |                   |            |  | 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            | 100.36385          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC170 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC170</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17:On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36385          |                   |            |  | 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            | 101.08780          |                   |            |  | 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            | 100.18545          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC173 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC173</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17:On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.41856           |                   |            |  | 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 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>      |
| FRC174 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34263          |                   |            |  | 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>      |
| FRC176 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33456          |                   |            |  | 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>      |
| FRC177 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60960          |                   |            |  | 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>      |
| FRC178 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39222          |                   |            |  | 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>      |
| FRC179 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22922          |                   |            |  | 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>      |
| FRC180 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59287          |                   |            |  | 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>      |
| FRC181 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79080          |                   |            |  | 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>      |
| FRC182 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45042          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC183 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35622          |                   |            |  | 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            | 103.06603          |                   |            |  | 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            | 100.33074          |                   |            |  | 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            | 100.35962          |                   |            |  | 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 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            | 100.35962          |                   |            |  | 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            | 100.45293          |                   |            |  | 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            | 100.02044          |                   |            |  | 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            | 100.02623          |                   |            |  | 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            | 100.30187          |                   |            |  | 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 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC193:On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98162           |                   |            |  | 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            | 100.37996          |                   |            |  | 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            | 99.96287           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC196:On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28530          |                   |            |  | 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            | 99.90718           |                   |            |  | 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            | 99.90692           |                   |            |  | 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 FRC199 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC199</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82190          |                   |            |  | 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>      |
| FRC20(On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65380          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82190          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64708          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 06/05/2017 Spot Bond |        |            | 8.75000   | 101.49284 | 8.75000            | 101.46898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC205</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.29257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC206 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC206</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 20/09/2021 Spot Bond |        |            | 100.00000 | 9.49012   | 100.00000          | 9.46662            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 20/09/2021 Spot Bond |        |            | 100.00000 | 8.66402   | 100.00000          | 8.64256            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| FRC21(On 20/12/2019 Spot Bond |        |            | 100.00000 | 1.51067   | 100.00000          | 1.50693            |                   |            |  | 0.00        | 0                | 0             |
| FRC21(On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37682          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC21: On 29/10/2017 Spot Bond |        |            | 100.00000 | 18.88342  | 100.00000          | 18.83768           |                   |            |  | 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>      |
| FRC21: On 07/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34567          |                   |            |  | 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>      |
| FRC21: On 04/06/2021 Spot Bond |        |            | 100.00000 | 9.35748   | 100.00000          | 9.33430            |                   |            |  | 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>      |
| FRC21: On 07/11/2017 Spot Bond |        |            | 100.00000 | 18.07220  | 100.00000          | 18.02842           |                   |            |  | 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>      |
| FRC21: On 07/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34563          |                   |            |  | 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>      |
| FRC21: On 07/11/2017 Spot Bond |        |            | 100.00000 | 9.98387   | 100.00000          | 9.95968            |                   |            |  | 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>      |
| FRC21: On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34232          |                   |            |  | 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>      |
| FRC21: On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27427          |                   |            |  | 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>      |
| FRC21: On 04/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41859          |                   |            |  | 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>      |
| FRC22: On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33136          |                   |            |  | 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 |        |            | 3.07000   | 99.29081  | 3.07000            | 126.06301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18889          |                   |            |  | 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>      |

| 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 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17312          |                   |            | 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 | 0.00000            | 101.17312          |                   |            | 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>      |
| FRC22: On 20/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06734          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 18/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36167          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC226 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC226</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC37 On 20/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38873          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC37 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC37</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC40 On 20/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38661          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC40 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC40</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64476          |                   |            | 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            | 101.61583          |                   |            | 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  |        |            | 3.60000   | 116.64379 | 3.60000            | 121.94127          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC66 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC66</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC67 On 20/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39350          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC67 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC67</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC68 On 20/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39738          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC68 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC68</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond  |        |            | 3.65000   | 107.21644 | 3.65000            | 121.56050          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC71 On 31/01/2022 Spot Bond |        |            | 3.63000   | 104.82906 | 3.63000            | 121.71265          |                   |            |  | 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 |        |            | 3.06000   | 101.94277 | 3.06000            | 127.35293          |                   |            |  | 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 |        |            | 3.08000   | 101.40060 | 3.08000            | 134.84659          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC83 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34349          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC84 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39095          |                   |            |  | 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>      |
| FRC86 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45463          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC87 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC94 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC94A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC94A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC96 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36894          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC96A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC96A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC97 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.07019          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC97 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC97</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD00 On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43737          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRD01 On 22/12/2018 Spot Bond |        |            | 100.00000 | 10.73952  | 100.00000          | 10.71293           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD02 On 01/06/2016 Spot Bond |        |            | 100.00000 | 36.00539  | 100.00000          | 35.91623           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD04 On 04/07/2015 Spot Bond |        |            | 100.00000 | 77.56811  | 100.00000          | 77.35084           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD09 On 26/06/2017 Spot Bond |        |            | 100.00000 | 20.27512  | 100.00000          | 20.22490           |                   |            |  | 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>      |
| FRD12 On 20/03/2018 Spot Bond |        |            | 100.00000 | 5.76273   | 100.00000          | 5.74846            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD13 On 31/12/2019 Spot Bond |        |            | 100.00000 | 10.57733  | 100.00000          | 10.55114           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD13U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD13U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI15 On 14/03/2015 Spot Bond |        |            | 5.20000   | 152.40547 | 5.20000            | 152.37513          |                   |            |  | 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            | 100.26149          |                   |            |  | 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            | 102.60335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ17 On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83401          |                   |            |  | 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            | 102.02018          |                   |            |  | 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            | 99.61095           |                   |            |  | 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            | 99.14055           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ21 On 15/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85008           |                   |            | 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 |        |            | 1.99800   | 83.60069  | 1.99800            | 105.85517          |                   |            | 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 |        |            | 2.41000   | 103.53815 | 2.41000            | 136.10015          |                   |            | 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            | 101.55874          |                   |            | 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  | 102.16735 | 10.38000           | 102.13891          |                   |            | 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  | 102.16735 | 10.38000           | 102.13891          |                   |            | 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            | 101.68391          |                   |            | 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 |        |            | 2.55000   | 101.19841 | 2.55000            | 109.85536          |                   |            | 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 |        |            | 2.50000   | 210.54856 | 2.50000            | 209.75982          |                   |            | 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 |        |            | 2.52000   | 110.44956 | 2.52000            | 110.43562          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS110 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS110</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| 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            | 100.03131          |                   |            |  | 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 |        |            | 2.53000   | 209.66199 | 2.53000            | 208.86874          |                   |            |  | 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            | 101.84167          |                   |            |  | 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 |        |            | 2.45000   | 111.13753 | 2.45000            | 111.12371          |                   |            |  | 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 |        |            | 2.61000   | 108.71988 | 2.61000            | 108.70589          |                   |            |  | 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            | 100.16095          |                   |            |  | 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            | 49.48400           |                   |            |  | 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            | 101.12875          |                   |            |  | 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 |        |            | 2.71500   | 106.72133 | 2.71500            | 106.72923          |                   |            |  | 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 |        |            | 2.65000   | 113.78588 | 2.65000            | 260.17896          |                   |            |  | 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 |        |            | 2.70000   | 112.12432 | 2.70000            | 258.34869          |                   |            |  | 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 |        |            | 2.38000   | 97.76521  | 2.38000            | 97.89791           |                   |            |  | 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 |        |            | 2.73000   | 160.27780 | 2.73000            | 203.04503          |                   |            | 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  |        |            | 2.33000   | 125.85947 | 2.33000            | 272.18193          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 2.22000   | 126.87068 | 2.22000            | 274.36957          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 2.94000   | 120.42352 | 2.94000            | 260.42192          |                   |            | 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  |        |            | 2.73000   | 101.32978 | 2.73000            | 128.79144          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS46 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS46</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS49 On 27/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54064          |                   |            | 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  |        |            | 2.26000   | 132.69126 | 2.26000            | 128.61867          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS56 On 19/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77291          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS56 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS56</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS59 On 07/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99997           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS59 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS59</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38362          |                   |            | 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  |        |            | 2.39000   | 109.88767 | 2.39000            | 109.87419          |                   |            | 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 | 22.75728  | 104.97509          | 22.69843           |                   |            | 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 | 26.56305  | 101.07593          | 26.49664           |                   |            | 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 | 19.63815  | 100.44759          | 19.58932           |                   |            | 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 | 25.04291  | 100.76967          | 24.98048           |                   |            | 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 |        |            | 2.02000   | 119.60530 | 2.02000            | 119.59174          |                   |            | 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 |        |            | 2.31000   | 98.10518  | 2.31000            | 112.52630          |                   |            | 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            | 98.68346           |                   |            | 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 |        |            | 2.34000   | 97.84177  | 2.34000            | 112.22407          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS88 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95181          |                   |            | 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 |        |            | 2.42000   | 125.03927 | 2.42000            | 342.60630          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS94 On 08/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22703          |                   |            | 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            | 100.88663          |                   |                              | 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 |        |            | 6.15500   | 103.24335 | 6.15500            | 103.22614          |                   | 13,649,943,500,000.00        | 2,217,700,000        | 2,397,700,000        |               |
| <b>Total FRX15 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>13,649,943,500,000.00</b> | <b>2,217,700,000</b> | <b>2,397,700,000</b> |               |
| <b>Total For FRX15</b>        |        |            |           |           |                    |                    |                   | <b>13,649,943,500,000.00</b> | <b>2,217,700,000</b> | <b>2,397,700,000</b> |               |
| FRX16 On 15/09/2016 Spot Bond |        |            | 7.61500   | 103.12142 | 7.61500            | 103.10013          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRX16 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRX16</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FRX17 On 15/09/2017 Spot Bond |        |            | 8.01500   | 103.83096 | 8.01500            | 103.80842          |                   | 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 |        |            | 8.17500   | 108.99885 | 8.17500            | 108.97487          |                   | 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 |        |            | 8.67000   | 102.60714 | 8.67000            | 102.58309          |                   | 0.00                         | 0                    | 960,000,000          |               |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>960,000,000</b>   |               |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>960,000,000</b>   |               |
| FRX20 On 01/10/2020 Spot Bond |        |            | 8.88000   | 101.78226 | 8.88000            | 101.75797          |                   | 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 |        |            | 9.46500   | 93.18014  | 9.46500            | 93.15634           |                   | 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 |        |            | 9.49000   | 108.82467 | 9.49000            | 108.79695          |                   | 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 |        |            | 9.83000   | 97.86766  | 9.83000            | 100.26141          |                   | 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 |        |            | 10.26500  | 97.62420  | 10.26500           | 97.59765           |                   | 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 |        |            | 10.07500  | 82.32169  | 10.07500           | 82.29946           |                   |            | 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>      |
| FS1A3 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30680          |                   |            | 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            | 100.31113          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS1A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS1A5 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32190          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS1A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS1A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS1B1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33918          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS1C1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35213          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS1C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS1D1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40815          |                   |            | 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            | 100.89539          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A3 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93441          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A4 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77865          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A5 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96959          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2B1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00866          |                   |            |  | 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            | 101.04121          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2D1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18432          |                   |            |  | 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            | 100.04071          |                   |            |  | 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            | 100.08728          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GFC03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC04 On 11/04/2017 Spot Bond |        |            | 9.00500   | 103.25346 | 9.00500            | 103.22847          |                   |            |  | 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>      |
| GPT31 On 05/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43219          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 9.57388   | 100.00000          | 9.55017            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB02 On 08/12/2017 Spot Bond |        |            | 100.00000 | 16.61353  | 100.00000          | 16.57239           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB03 On 03/03/2019 Spot Bond |        |            | 100.00000 | 10.43039  | 100.00000          | 10.40305           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRDB1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRDC1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRDC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRDC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40744          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRH1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43681          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRH1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49358          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56401          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRH1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1C On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66180          |                   |            |  | 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>      |
| GRT02 On 13/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT03 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84472           |                   |            |  | 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            | 101.41976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT05 On 25/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT06 On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55957          |                   |            |  | 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            | 101.02931          |                   |            |  | 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            | 100.28681          |                   |            |  | 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 | 0.00001   | 100.00000          | 0.00001            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRX01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRX01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GSIS02 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82310          |                   |            |  | 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            | 100.16707          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GSIS03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GSIS03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GSIZ16 On 23/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28024          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GSIZ16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GSIZ16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HCH01 On 25/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82612          |                   |            |  | 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>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 10.01560  | 100.00000          | 9.99133            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB01 On 18/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84078          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB02 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47635          |                   |            |  | 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            | 101.34363          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35956          |                   |            |  | 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>      |



| 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            | 101.47633          |                   |            |  | 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 | 0.00000            | 101.44567          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68007          |                   |            |  | 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  |        |            | 7.45552   | 102.58296 | 7.45552            | 98.78453           |                   |            |  | 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            | 101.75564          |                   |            |  | 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  |        |            | 8.45563   | 102.32365 | 8.45563            | 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            | 101.85279          |                   |            |  | 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  |        |            | 8.90586   | 102.42177 | 8.90586            | 104.41639          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1E2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.97150          |                   |            |  | 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            | 99.75334           |                   |            |  | 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            | 99.82442           |                   |            |  | 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            | 99.81787           |                   |            |  | 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            | 101.32585          |                   |            |  | 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>      |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| HPF05 On 17/02/2017 Spot Bond |        |            | 9.03500   | 105.46019 | 9.03500            | 105.43486          |                   |            | 0.00        | 0                | 0                    |
| <b>Total HPF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 8.14000   | 111.34400 | 8.14000            | 111.31987          |                   |            | 0.00        | 0                | 850,000,000          |
| <b>Total HWAY20 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>850,000,000</b>   |
| <b>Total For HWAY20</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>850,000,000</b>   |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 2.03000   | 128.64024 | 2.03000            | 278.19785          |                   |            | 0.00        | 0                | 1,600,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 2.03000   | 131.49508 | 2.03000            | 284.37173          |                   |            | 0.00        | 0                | 0                    |
| <b>Total HWAY24 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 9.38500   | 102.83592 | 9.38500            | 102.81028          |                   |            | 0.00        | 0                | 3,763,600,000        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,763,600,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,763,600,000</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 9.38500   | 102.81496 | 9.38500            | 102.78933          |                   |            | 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 | 82.57919  | 100.00000          | 82.39278           |                   |            | 0.00        | 0                | 0                    |
| <b>Total HWF01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF02 On 30/09/2016 Spot Bond |        |            | 100.00000 | 21.44475  | 100.00000          | 21.39164           |                   |            | 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 | 65.99685  | 100.00000          | 65.83698           |                   |            | 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 | 30.70864  | 100.00000          | 30.63424           |                   |            | 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 | 23.61810  | 100.00000          | 23.56089           |                   |            | 0.00        | 0                | 0                    |
| <b>Total HWF06U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWF06U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWF07 On 26/03/2015 Spot Bond |        |            | 100.00000 | 83.90562  | 100.00000          | 83.71621           |                   |            | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|-----------------------|
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |                              | 0.00                  | 0                     | 0                     |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>              |
| I2025 On 31/01/2025 Spot Bond |        |            | 1.70000   | 118.88726 | 1.70000            | 118.87488          |                   |                              | 0.00                  | 0                     | 73,238,839,600        |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>73,238,839,600</b> |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>73,238,839,600</b> |
| I2038 On 31/01/2038 Spot Bond |        |            | 1.79000   | 125.77667 | 1.79000            | 125.76327          |                   | 171,840,000,000,000.00       | 96,000,000,000        | 96,048,502,100        |                       |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>'1,840,000,000,000.00</b> | <b>96,000,000,000</b> | <b>96,048,502,100</b> |                       |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>'1,840,000,000,000.00</b> | <b>96,000,000,000</b> | <b>96,048,502,100</b> |                       |
| I2046 On 31/03/2046 Spot Bond |        |            | 1.79000   | 127.16162 | 1.79000            | 127.14801          |                   | 0.00                         | 0                     | 65,481,905,200        |                       |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>65,481,905,200</b> |                       |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>65,481,905,200</b> |                       |
| I2050 On 31/12/2050 Spot Bond |        |            | 1.81000   | 135.51351 | 1.81000            | 135.49891          |                   | 72,400,000,000,000.00        | 40,000,000,000        | 23,223,642,300        |                       |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>'2,400,000,000,000.00</b> | <b>40,000,000,000</b> | <b>23,223,642,300</b> |                       |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   | <b>'2,400,000,000,000.00</b> | <b>40,000,000,000</b> | <b>23,223,642,300</b> |                       |
| IBC01 On 16/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.55000           |                   | 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 |        |            | 7.44500   | 103.84062 | 7.44500            | 103.81971          |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total IBL11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| <b>Total For IBL11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| IBL13 On 12/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78175          |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total IBL13 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| <b>Total For IBL13</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| IBL14 On 28/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67055          |                   | 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 |        |            | 8.12500   | 104.53103 | 8.12500            | 104.50804          |                   | 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 |        |            | 7.90500   | 108.91791 | 7.90500            | 108.89458          |                   | 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 |        |            | 7.94500   | 103.68226 | 7.94500            | 103.66031          |                   | 0.00                         | 0                     | 0                     |                       |
| <b>Total IBL28 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |
| <b>Total For IBL28</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |                       |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IBL33 On 03/11/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.33458          |                   |            |  | 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   |        |            | 1.90000   | 101.05253 | 1.90000            | 130.31139          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL34 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL34</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 2.33000   | 103.92274 | 2.33000            | 132.08855          |                   |            |  | 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            | 100.13489          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL37 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL37</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL38 On 02/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.63040          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL38 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL38</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL39 On 02/04/2018 Spot Bond   |        |            | 8.02500   | 104.40821 | 8.02500            | 104.38565          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL39 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL39</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL40 On 15/06/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.66899          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL42 On 15/06/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.41052          |                   |            |  | 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            | 101.12528          |                   |            |  | 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>             |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL45 On 21/12/2018 Spot Bond   |        |            | 8.62500   | 98.33265  | 8.62500            | 98.30984           |                   |            |  | 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   |        |            | 9.09000   | 92.57970  | 9.09000            | 92.55734           |                   |            |  | 0.00        | 0                | 2,460,000,000        |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,460,000,000</b> |
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,460,000,000</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL48 On 19/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33052          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL48 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL48</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL49 On 02/04/2018 Spot Bond |        |            | 8.10500   | 99.80592  | 8.10500            | 99.78414           |                   |            | 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 |        |            | 9.14000   | 103.77183 | 9.14000            | 103.72304          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL50 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL50</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL52 On 31/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20255          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL53 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34961          |                   |            | 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   | 102.22602 | 7.90000            | 102.20449          |                   |            | 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 |        |            | 8.40500   | 102.64673 | 8.40500            | 102.62377          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL55 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL56 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48851          |                   |            | 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            | 101.05868          |                   |            | 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 |        |            | 7.67500   | 105.02289 | 7.67500            | 105.00140          |                   |            | 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 |        |            | 8.36500   | 106.47561 | 8.36500            | 106.45190          |                   |            | 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 |        |            | 9.50500   | 108.49645 | 9.50500            | 108.46907          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL61 On 31/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13850          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL61 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL61</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL62 On 24/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.45147          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL62</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL63 On 29/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37298          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL63 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL63</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL64 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40172          |                   |            | 0.00        | 0                | 0             |
| <b>Total IBL64 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL64</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43030          |                   |            | 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 | 0.00681   | 100.00000          | 0.00679            |                   |            | 0.00        | 0                | 0             |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG01 On 22/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56350          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54324          |                   |            | 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 |        |            | 8.73000   | 100.02286 | 8.73000            | 99.99938           |                   |            | 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>      |
| IDCG04 On 24/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88861          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91835          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 9.73000   | 100.04001 | 9.73000            | 100.01375          |                   |            | 0.00        | 0                | 0             |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCP01 On 19/04/2015 Spot Bond |        |            | 5.00000   | 101.10120 | 5.00000            | 101.08754          |                   |            |  | 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   | 101.10120 | 5.00000            | 101.08754          |                   |            |  | 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   | 102.18411 | 5.00000            | 102.17040          |                   |            |  | 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   | 101.10502 | 5.00000            | 101.09130          |                   |            |  | 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   | 101.27720 | 4.00000            | 101.26612          |                   |            |  | 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   | 100.90718 | 4.00000            | 100.89620          |                   |            |  | 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>      |
| IDW01L On 30/06/2016 Spot Bond |        |            | 100.00000 | 40.04573  | 100.00000          | 39.94656           |                   |            |  | 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 | 39.88800  | 100.00000          | 39.78922           |                   |            |  | 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 | 39.88800  | 100.00000          | 39.78922           |                   |            |  | 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   | 107.14237 | 9.20000            | 107.11589          |                   |            |  | 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>      |
| IHL03 On 17/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IKH1D On 09/12/2028 Spot Bond  |        |            | 100.00000 | 7.76182   | 100.00000          | 7.74260            |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IM1002 On 12/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90629          |                   |            | 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>      |
| IM1004 On 13/04/2015 Spot Bond |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IM1004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IM1004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IM103U On 26/01/2015 Spot Bond |        |            | 100.00000 | 95.30026  | 100.00000          | 95.05208           |                   |            | 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   |        |            | 8.87500   | 102.80027 | 8.87500            | 102.77568          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN04 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN04</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN09 On 01/02/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.20667          |                   |            | 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 | 15.26295  | 100.00000          | 15.22597           |                   |            | 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 | 77.56811  | 100.00000          | 77.35084           |                   |            | 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 | 98.11828  | 100.00000          | 97.85523           |                   |            | 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>      |
| IN269U On 25/07/2017 Spot Bond |        |            | 100.00000 | 10.30369  | 100.00000          | 10.27872           |                   |            | 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>      |
| IN272U On 10/11/2017 Spot Bond |        |            | 100.00000 | 17.03978  | 100.00000          | 16.98847           |                   |            | 0.00        | 0                | 0             |
| <b>Total IN272U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN272U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 1.17242   | 100.00000          | 1.17018            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN276U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN276U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN277U On 30/06/2021 Spot Bond |        |            | 100.00000 | 8.49752   | 100.00000          | 8.47648            |                   |            | 0.00        | 0                | 0             |
| <b>Total IN277U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN277U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN281U On 28/11/2019 Spot Bond |        |            | 100.00000 | 9.57185   | 100.00000          | 9.54733            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN281U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN281U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN285U On 12/03/2015 Spot Bond |        |            | 100.00000 | 85.28037  | 100.00000          | 85.08159           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN285U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN285U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN286U On 15/07/2019 Spot Bond |        |            | 100.00000 | 10.45731  | 100.00000          | 10.38889           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN286U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN286U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN290U On 31/12/2016 Spot Bond |        |            | 100.00000 | 27.41091  | 100.00000          | 27.34303           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN290U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN290U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA502 On 06/01/2015 Spot Bond |        |            | 6.25000   | 99.96577  | 6.25000            | 99.98288           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA503 On 13/01/2015 Spot Bond |        |            | 6.25000   | 99.91446  | 6.25000            | 99.81200           |                   |            |  | 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 |        |            | 6.25000   | 99.79494  | 6.25000            | 99.69273           |                   |            |  | 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 |        |            | 6.25000   | 99.67571  | 6.25000            | 99.57374           |                   |            |  | 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 |        |            | 6.35000   | 99.54971  | 6.35000            | 99.44637           |                   |            |  | 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 |        |            | 6.35000   | 99.42917  | 6.35000            | 99.32608           |                   |            |  | 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 |        |            | 6.35000   | 99.30892  | 6.35000            | 99.20608           |                   |            |  | 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>      |
| INA509 On 24/02/2015 Spot Bond |        |            | 6.35000   | 99.18896  | 6.35000            | 99.08637           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA509 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA509</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| INA511 On 10/03/2015 Spot Bond |        |            | 6.45000   | 98.93355  | 6.45000            | 98.82988           |                   |            | 0.00        | 0                | 0             |
| <b>Total INA511 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA511</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA515 On 07/04/2015 Spot Bond |        |            | 100.00000 | 80.39648  | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total INA515 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA515</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING114 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17902          |                   |            | 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 |        |            | 11.04802  | 101.42342 | 11.04802           | 100.94245          |                   |            | 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 |        |            | 11.04802  | 100.19277 | 11.04802           | 100.17870          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING116 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING116</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37565          |                   |            | 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>      |
| ING138 On 22/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36872          |                   |            | 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   | 101.71920 | 6.50000            | 101.70133          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING153 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING153</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING161 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37445          |                   |            | 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            | 93.37972           |                   |            | 0.00        | 0                | 0             |
| <b>Total ING196 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING204 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45431          |                   |            | 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            | 99.90283           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ING211 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING211/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING211/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING228 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35910          |                   |            | 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            | 100.65504          |                   |            | 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>      |
| ING241 On 03/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17031          |                   |            | 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            | 101.04578          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING242 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING242</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING243 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91501          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING243 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING243</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING244 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90482          |                   |            | 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            | 99.91629           |                   |            | 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>      |
| ING263 On 15/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50413          |                   |            | 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            | 102.09836          |                   |            | 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>      |
| ING273 On 28/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.05114           |                   |            | 0.00        | 0                | 0             |
| <b>Total ING273 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING273</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING274 On 28/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.59652           |                   |            | 0.00        | 0                | 0             |
| <b>Total ING274 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING274</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| INGR04 On 08/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.71288          |                   |            | 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>      |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58710          |                   |            | 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>      |
| IP272U On 13/01/2015 Spot Bond  |        |            | 100.00000 | 98.64865  | 100.00000          | 98.38275           |                   |            | 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            | 101.87016          |                   |            | 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>      |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF01/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF01/JIBAR</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF02 On 13/04/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.80202          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF02 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF02</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF03 On 13/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.82556          |                   |            | 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   |        |            | 8.63500   | 102.41255 | 8.63500            | 102.38877          |                   |            | 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            | 100.01907          |                   |            | 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            | 100.02159          |                   |            | 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            | 100.02329          |                   |            | 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            | 101.71531          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IPF11 On 15/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.80273          |                   |            | 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            | 102.78867          |                   |            | 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  |        |            | 9.53000   | 100.49626 | 9.53000            | 100.47042          |                   |            | 0.00        | 0                | 1,850,000,000        |
| <b>Total IPL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,850,000,000</b> |
| <b>Total For IPL10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,850,000,000</b> |
| IPL5 On 28/09/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.37376          |                   |            | 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   |        |            | 8.59500   | 105.54946 | 8.59500            | 105.52493          |                   |            | 0.00        | 0                | 1,580,000,000        |
| <b>Total IPL6 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,580,000,000</b> |
| <b>Total For IPL6</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,580,000,000</b> |
| IPL7 On 05/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.03834          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL7</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL8 On 10/10/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.89940           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IPL8 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL8</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL9 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.30917          |                   |            | 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>             |
| IV013 On 22/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38255          |                   |            | 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  |        |            | 8.62500   | 101.32199 | 8.62500            | 101.29895          |                   |            | 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            | 101.93055          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IV015 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV015</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV016 On 06/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72515          |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV017 On 31/01/2022 Spot Bond  |        |            | 3.42000   | 97.02952  | 3.42000            | 126.94446          |                   |            | 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  |        |            | 3.55000   | 143.02471 | 3.55000            | 143.00258          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV019 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV019</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV022 On 02/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03386          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV022 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV022</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV023 On 11/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88958           |                   |            | 0.00        | 0                | 0             |
| <b>Total IV023 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV023</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV024 On 27/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.96214          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV024 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV024</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV025 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60862          |                   |            | 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            | 100.21300          |                   |            | 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  |        |            | 3.70000   | 98.59460  | 3.70000            | 99.43984           |                   |            | 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 |        |            | 3.70000   | 98.51241  | 3.70000            | 105.75856          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV030A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV031 On 11/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66523          |                   |            | 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            | 101.33992          |                   |            | 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   |        |            | 10.24500  | 112.16848 | 10.24500           | 112.13753          |                   |            | 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>      |

| Contract Details         |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV09                     | On | 30/04/2018 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99733          |                   |            | 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 |        |            | 3.65000   | 141.48047 | 3.65000            | 141.45819          |                   |            | 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>      |
| IVA502                   | On | 08/01/2015 | Spot Bond |        |            | 6.25000   | 100.00000 | 6.25000            | 99.89737           |                   |            | 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 |        |            | 6.25000   | 99.88028  | 6.25000            | 99.77789           |                   |            | 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 |        |            | 6.25000   | 99.76085  | 6.25000            | 99.65870           |                   |            | 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 |        |            | 6.25000   | 99.76085  | 6.25000            | 99.53980           |                   |            | 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 |        |            | 6.35000   | 99.51524  | 6.35000            | 99.41197           |                   |            | 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 |        |            | 6.35000   | 99.39478  | 6.35000            | 99.29176           |                   |            | 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>      |
| IVA508                   | On | 19/02/2015 | Spot Bond |        |            | 6.35000   | 99.27462  | 6.35000            | 99.17185           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA508 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA508</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA509                   | On | 26/02/2015 | Spot Bond |        |            | 6.35000   | 99.15474  | 6.35000            | 99.05222           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA509 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA509</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA510                   | On | 05/03/2015 | Spot Bond |        |            | 6.45000   | 99.02011  | 6.45000            | 98.91626           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA510 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA510</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA511                   | On | 12/03/2015 | Spot Bond |        |            | 6.45000   | 98.89897  | 6.45000            | 98.79537           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA511 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA511</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| 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            | 101.24544          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 27/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97692          |                   |            |  | 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>      |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC005/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC005/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC006 On 28/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71546          |                   |            |  | 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            | 100.03651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC014 On 20/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC015 On 22/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97638          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC016 On 31/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76474          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90219           |                   |            |  | 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            | 99.90152           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC019 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90017           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC020 On 12/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90622           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC021 On 19/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66928          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC022 On 29/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46856          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC023 On 19/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39563          |                   |            |  | 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            | 101.03754          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC025 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80024          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC026 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79226          |                   |            |  | 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            | 100.03989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC028 On 09/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.96571           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC029 On 24/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52315          |                   |            |  | 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            | 101.31582          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC032 On 19/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36744          |                   |            |  | 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            | 100.16941          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17370          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17370          |                   |            | 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 |        |            | 8.96500   | 100.98939 | 8.96500            | 100.96533          |                   |            | 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 | 11.44600  | 100.00000          | 11.42081           |                   |            | 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 | 9.20688   | 100.00000          | 9.18458            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC038</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC039 On 17/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59786          |                   |            | 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 |        |            | 9.15000   | 105.22873 | 9.15000            | 105.20316          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC041 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49703          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC041 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC041</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC042 On 14/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09798          |                   |            | 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            | 100.44353          |                   |            | 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            | 102.89985          |                   |            | 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            | 101.46165          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC046 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.67561          |                   |            | 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>      |
| IVC047 On 27/10/2015 Spot Bond |        |            | 7.42500   | 101.52569 | 7.42500            | 101.50537          |                   |            | 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 | 0.00000            | 101.37431          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC048</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02943          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC049</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC050 On 03/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76106          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC050</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF57U On 12/02/2015 Spot Bond |        |            | 100.00000 | 92.64156  | 100.00000          | 92.41054           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF57U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF57U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG01 On 30/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49976          |                   |            | 0.00        | 0                | 0             |
| <b>Total JDG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG02L On 22/01/2015 Spot Bond |        |            | 100.00000 | 97.83036  | 100.00000          | 97.57290           |                   |            | 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            | 99.60142           |                   |            | 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 | 36.81389  | 100.00000          | 36.72470           |                   |            | 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            | 100.19869          |                   |            | 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>      |
| JDG09L On 29/01/2015 Spot Bond |        |            | 100.00000 | 96.03117  | 100.00000          | 95.78303           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| JDG10l On 29/01/2015 Spot Bond |        |            | 100.00000 | 101.15985 | 100.00000          | 100.89845          |                   |            |  | 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>      |
| JDG11l On 04/02/2015 Spot Bond |        |            | 100.00000 | 94.66606  | 100.00000          | 94.42517           |                   |            |  | 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>      |
| JDG12l On 18/03/2015 Spot Bond |        |            | 100.00000 | 85.59944  | 100.00000          | 85.40266           |                   |            |  | 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>      |
| KAP001 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49195          |                   |            |  | 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>      |
| KAP002 On 13/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50997          |                   |            |  | 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>      |
| KAP003 On 06/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65258          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KCF03l On 30/10/2015 Spot Bond |        |            | 100.00000 | 60.67445  | 100.00000          | 60.52746           |                   |            |  | 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>      |
| KSB007 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.06379          |                   |            |  | 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>      |
| KSB008 On 01/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67118          |                   |            |  | 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   |        |            | 8.38000   | 142.29105 | 8.38000            | 142.25879          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK02 On 26/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.31343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LBK02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK03 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21069          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LBK05 On 28/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42022          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK06 On 06/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75741          |                   |            |  | 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            | 100.30187          |                   |            |  | 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            | 102.21310          |                   |            |  | 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>             |
| LBK11 On 28/11/2019 Spot Bond |        |            | 10.09000  | 99.29018  | 10.09000           | 99.26319           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LEW01 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42928          |                   |            |  | 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 |        |            | 8.70500   | 100.71082 | 8.70500            | 100.68750          |                   |            |  | 0.00        | 0                | 3,530,000,000        |
| <b>Total LGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,530,000,000</b> |
| <b>Total For LGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,530,000,000</b> |
| LGL03 On 03/04/2018 Spot Bond |        |            | 8.75500   | 75.79990  | 8.75500            | 98.91024           |                   |            |  | 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 |        |            | 9.27000   | 103.19346 | 9.27000            | 103.16805          |                   |            |  | 0.00        | 0                | 720,000,000          |
| <b>Total LGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>720,000,000</b>   |
| <b>Total For LGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>720,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60844          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHL01 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69331          |                   |            |  | 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 |        |            | 9.94500   | 101.40275 | 9.94500            | 101.37572          |                   |            |  | 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> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LHL03 On 13/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75506          |                   |            | 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>      |
| LOM01 On 25/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27539          |                   |            | 0.00        | 0                | 0             |
| <b>Total LOM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LOM01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02166          |                   |            | 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            | 103.11766          |                   |            | 0.00        | 0                | 0             |
| <b>Total LRFB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFB1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.34314          |                   |            | 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 09/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.96543           |                   |            | 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            | 99.96442           |                   |            | 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            | 99.49878           |                   |            | 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 | 0.00000            | 101.02371          |                   |            | 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>      |
| MAQ06 On 13/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78998           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ063 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ063</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ06 On 09/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.94235           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ064 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ064</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ06 On 14/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42670          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ065 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ065</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MAQ06 On 24/04/2015 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.31326          |                   |            |  | 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            | 102.33045          |                   |            |  | 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>      |
| MAQNC On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18981          |                   |            |  | 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            | 99.91329           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF02 On 01/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF029 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF029</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 01/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF030 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF030</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38463          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF033 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF033</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 10/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75794          |                   |            |  | 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 11/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08701          |                   |            |  | 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            | 99.86515           |                   |            |  | 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            | 99.88510           |                   |            |  | 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>      |



| 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 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14480          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MBF040 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF040</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF04 On 07/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16964          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MBF041 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF041</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF04 On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19626          |                   |            | 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>           |
| MBF04 On 08/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54152          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MBF043 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF043</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP23 On 13/02/2015 Spot Bond |        |            | 100.00000 | 92.60987  | 100.00000          | 92.37950           |                   |            | 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 | 34.17867  | 100.00000          | 34.09403           |                   |            | 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 | 83.33333  | 100.00000          | 83.14351           |                   |            | 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 | 17.02777  | 100.00000          | 16.98653           |                   |            | 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 | 18.21498  | 100.00000          | 18.17086           |                   |            | 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 | 18.31390  | 100.00000          | 18.26954           |                   |            | 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 | 17.57412  | 100.00000          | 17.53155           |                   |            | 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 |        |            | 8.62500   | 103.50011 | 8.62500            | 103.47610          |                   |            | 0.00        | 0                | 580,000,000        |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b> |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.64500   | 102.96756 | 8.64500            | 102.94362          |                   |            |  | 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>      |
| MBSA0 On 09/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55021          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBSA03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MCB6N On 13/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89042           |                   |            |  | 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            | 101.89463          |                   |            |  | 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            | 100.04129          |                   |            |  | 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            | 100.04305          |                   |            |  | 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 |        |            | 7.84000   | 103.41877 | 7.84000            | 103.39693          |                   |            |  | 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 |        |            | 8.61500   | 102.48154 | 8.61500            | 102.45766          |                   |            |  | 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 |        |            | 9.40500   | 103.13063 | 9.40500            | 103.10446          |                   |            |  | 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>      |
| MFS1A On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MFS1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MFS1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MFS1A On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31975          |                   |            |  | 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 |        |            | 9.44000   | 103.58076 | 9.44000            | 103.55392          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MGL01 On 15/09/2015 Spot Bond  |        |            | 7.59500   | 103.27280 | 7.59500            | 103.25154          |                   |            | 0.00        | 0                | 2,470,000,000        |
| <b>Total MGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,470,000,000</b> |
| <b>Total For MGL01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,470,000,000</b> |
| MIIL01 On 31/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84902          |                   |            | 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 |        |            | 8.76500   | 100.96780 | 8.76500            | 100.94400          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MIIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MIIL02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 17/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43057          |                   |            | 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  |        |            | 9.28000   | 108.50807 | 9.28000            | 106.72176          |                   |            | 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>   |
| MMIG0 On 01/06/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84968          |                   |            | 0.00        | 0                | 0                    |
| <b>Total MMIG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMS01 On 10/12/2016 Spot Bond  |        |            | 100.00000 | 22.53494  | 100.00000          | 22.47914           |                   |            | 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            | 101.02611          |                   |            | 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  |        |            | 8.46500   | 100.93688 | 8.46500            | 100.91389          |                   |            | 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  |        |            | 7.54500   | 100.77305 | 7.54500            | 100.75278          |                   |            | 0.00        | 0                | 50,000,000           |
| <b>Total MTN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>    |
| <b>Total For MTN03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>    |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 8.45500   | 103.58807 | 8.45500            | 103.56477          |                   |            | 0.00        | 0                | 510,000,000          |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>510,000,000</b>   |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>510,000,000</b>   |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 6.95540   | 100.89771          | 6.93841            |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.61875 | 7.04625   | 100.61875          | 7.02909            |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A308 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A405 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A408 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A411</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A502 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09779          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4A502 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A502</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4B508 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18607          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4B508 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4B508</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4C508 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28878          |                   |            | 0.00        | 0                | 0             |
| <b>Total N4C508 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4C508</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4D68U On 14/08/2020 Spot Bond |        |            | 100.00000 | 0.67454   | 100.00000          | 0.67290            |                   |            | 0.00        | 0                | 0             |
| <b>Total N4D68U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4D68U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4E68U On 14/08/2020 Spot Bond |        |            | 100.00000 | 0.67454   | 100.00000          | 0.67290            |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest    |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|------------------|
| NAM01 On 19/11/2022 Spot Bond |        |            | 8.87000   | 97.72188  | 8.87000            | 97.69845           |                   |            | 0.00        | 0                 | 0                |
| <b>Total NAM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For NAM01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| NBK10 On 25/07/2016 Spot Bond |        |            | 7.59000   | 102.15562 | 7.59000            | 102.13495          |                   |            | 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>         |
| NBK11 On 28/11/2020 Spot Bond |        |            | 8.96000   | 100.81327 | 8.96000            | 100.78886          |                   |            | 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 |        |            | 8.73000   | 105.91202 | 8.73000            | 105.88702          |                   |            | 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>         |
| NBK12 On 20/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94664          |                   |            | 0.00        | 0                 | 0                |
| <b>Total NBK12B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For NBK12B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| NBK13 On 19/03/2024 Spot Bond |        |            | 9.20500   | 106.16737 | 9.20500            | 106.14097          |                   |            | 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>         |
| NBK13 On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02627          |                   |            | 0.00        | 10,400,000        | 2,600,000        |
| <b>Total NBK13B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>10,400,000</b> | <b>2,600,000</b> |
| <b>Total For NBK13B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>10,400,000</b> | <b>2,600,000</b> |
| NBK14 On 26/06/2021 Spot Bond |        |            | 9.09000   | 101.30953 | 9.09000            | 101.23722          |                   |            | 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>         |
| NBK14 On 27/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95203          |                   |            | 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>         |
| NBK15 On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09129          |                   |            | 0.00        | 0                 | 0                |
| <b>Total NBK15B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For NBK15B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| NBK16 On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58246          |                   |            | 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>         |
| NBK17 On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88292          |                   |            | 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>         |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| NBK18I On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15181          |                   |                             | 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            | 100.17607          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK19B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK19B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18026          |                   |                             | 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>             |
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09595          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK21B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK21B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK2A On 15/09/2015 Spot Bond  |        |            | 7.41500   | 105.37829 | 7.41500            | 105.35710          |                   | 1,408,850,000,000.00        |             | 190,000,000        | 980,000,000          |
| <b>Total NBK2A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,408,850,000,000.00</b> |             | <b>190,000,000</b> | <b>980,000,000</b>   |
| <b>Total For NBK2A</b>         |        |            |           |           |                    |                    |                   | <b>1,408,850,000,000.00</b> |             | <b>190,000,000</b> | <b>980,000,000</b>   |
| NBK2B On 15/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41702          |                   |                             | 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  |        |            | 8.44500   | 114.94661 | 8.44500            | 114.92036          |                   |                             | 0.00        | 0                  | 1,520,000,000        |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,520,000,000</b> |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,520,000,000</b> |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.55500  | 37.39490  | 10.55500           | 37.38462           |                   |                             | 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  |        |            | 7.34500   | 102.75162 | 7.34500            | 102.73136          |                   |                             | 0.00        | 0                  | 930,000,000          |
| <b>Total NBK6A SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>930,000,000</b>   |
| <b>Total For NBK6A</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>930,000,000</b>   |
| NBK6B On 19/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84017          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK6B SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK6B</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78780          |                   |                             | 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  |        |            | 7.73500   | 104.58028 | 7.73500            | 104.55836          |                   |                             | 0.00        | 0                  | 1,880,000,000        |
| <b>Total NBK9A SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,880,000,000</b> |
| <b>Total For NBK9A</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,880,000,000</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NBK9B On 23/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29794          |                   |            |  | 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            | 101.11333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN48 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN48</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 31/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53080          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN54 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN54</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 07/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00012          |                   |            |  | 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            | 99.83233           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN56 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN56</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 01/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80484          |                   |            |  | 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            | 93.95740           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN61 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN61</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 02/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74423          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN62 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN62</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 08/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN63 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN63</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 25/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53148          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN64 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN64</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 29/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49716          |                   |            |  | 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            | 90.33138           |                   |            |  | 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>      |

| 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 03/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14114          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33378          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7: On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69243          |                   |            |  | 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            | 100.30589          |                   |            |  | 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            | 100.29709          |                   |            |  | 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            | 100.29688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 31/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35380          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34263          |                   |            |  | 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 |        |            | 9.72500   | 107.74797 | 9.72500            | 108.72296          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8: On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34051          |                   |            |  | 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>      |



| 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 20/03/2024 Spot Bond |        |            | 9.76000   | 106.47942 | 9.76000            | 107.58335          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34263          |                   |            | 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            | 100.30775          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NCLN88 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NCLN88</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NCLN8 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34711          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NCLN89 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NCLN89</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34603          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35028          |                   |            | 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 |        |            | 8.13500   | 104.84327 | 8.13500            | 104.82018          |                   |            | 0.00        | 0                | 22,000,000         |
| <b>Total NED11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,000,000</b>  |
| <b>Total For NED11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,000,000</b>  |
| NED13 On 25/07/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74766          |                   |            | 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            | 99.50720           |                   |            | 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 |        |            | 9.82500   | 105.73130 | 9.82500            | 106.51605          |                   |            | 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            | 101.81469          |                   |            | 0.00        | 0                | 700,000,000        |
| <b>Total NED16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| <b>Total For NED16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| NED17 On 14/10/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05069          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NED9 On 06/07/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.01644          |                   |            |  | 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  |        |            | 9.95500   | 118.02189 | 9.95500            | 117.99022          |                   |            |  | 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            | 104.77728          |                   |            |  | 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>             |
| NHM00 On 04/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20666          |                   |            |  | 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>             |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NILB10 On 08/12/2016 Spot Bond |        |            | 2.23000   | 168.55844 | 2.23000            | 168.53836          |                   |            |  | 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 |        |            | 2.56000   | 96.41963  | 2.56000            | 139.16926          |                   |            |  | 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  |        |            | 8.49000   | 108.00157 | 8.49000            | 107.97718          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NPL08 On 10/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51637          |                   |            |  | 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 |        |            | 9.12000   | 106.65918 | 9.12000            | 106.83553          |                   |            |  | 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            | 100.88681          |                   |            |  | 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            | 100.94057          |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NQ1A1 On 22/05/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85101          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 9.32000   | 106.65855 | 9.32000            | 108.27925          |                   |            |  | 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>      |
| NQ1B1 On 22/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87491          |                   |            |  | 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 |        |            | 9.52000   | 106.65808 | 9.52000            | 106.82908          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89881          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90479          |                   |            |  | 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            | 101.12542          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQF1D On 22/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.05275          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92271          |                   |            |  | 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 |        |            | 8.30500   | 114.18832 | 8.30500            | 114.16280          |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| NRA02: On 31/10/2022 Spot Bond |        |            | 9.13000   | 119.45843 | 9.13000            | 119.42897          |                   |            |  | 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>   |
| NRA02: On 31/05/2023 Spot Bond |        |            | 2.12500   | 172.60430 | 2.12500            | 172.58426          |                   |            |  | 0.00        | 0                | 8,400,000,000        |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,400,000,000</b> |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,400,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 9.82000   | 119.50076 | 9.82000            | 119.46930          |                   |            |  | 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            | 102.06161          |                   |            |  | 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            | 101.84543          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36118          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC17 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63023          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.85321          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NYT10 On 28/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96263          |                   |            |  | 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>             |
| NYT102 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18888          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NYT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NYT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NYT13U On 28/05/2020 Spot Bond |        |            | 100.00000 | 17.57111  | 100.00000          | 17.52854           |                   |            |  | 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 | 66.02676  | 100.00000          | 65.86681           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OCT1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OCT1A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML01 On 27/10/2015 Spot Bond  |        |            | 7.43500   | 102.90166 | 7.43500            | 102.88102          |                   |            |  | 0.00        | 0                | 8,860,000,000        |
| <b>Total OML01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,860,000,000</b> |
| <b>Total For OML01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,860,000,000</b> |
| OML02 On 21/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93098          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML03 On 27/11/2024 Spot Bond  |        |            | 9.64000   | 98.63555  | 9.64000            | 99.55644           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OTCA2 On 31/07/2016 Spot Bond  |        |            | 100.00000 | 24.79205  | 100.00000          | 24.73199           |                   |            |  | 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            | 96.98000           |                   |            |  | 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>             |
| PMM10 On 14/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09542          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM11 On 23/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44569          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM12 On 02/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69291          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| PMM12 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM12/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM12/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM13 On 06/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57522          |                   |            | 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            | 101.71458          |                   |            | 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>      |
| PPC001 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34455          |                   |            | 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>      |
| PPC002 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31380          |                   |            | 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>      |
| PPC003 On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60666          |                   |            | 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>      |
| PPC004 On 30/06/2021 Spot Bond |        |            | 9.38000   | 102.40558 | 9.38000            | 102.42673          |                   |            | 0.00        | 0                | 0             |
| <b>Total PPC004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41292          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.45219          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE1A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.46986          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE1A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1B On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50912          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1C On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.67788          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                  | Contracts Traded       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|---------------|
| PRE1D On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71712          |                   |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1D1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1D1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PTH01 On 30/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52832          |                   |                               | 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 |        |            | 7.80000   | 43.26147  | 7.80000            | 43.25237           |                   |                               | 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  |        |            | 6.44500   | 108.90060 | 6.44500            | 108.88153          |                   | 456,592,924,955,000.00        | 70,844,519,000         | 653,767,852,400        |               |
| <b>Total R158 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>6,592,924,955,000.00</b>   | <b>70,844,519,000</b>  | <b>653,767,852,400</b> |               |
| <b>Total For R158</b>         |        |            |           |           |                    |                    |                   | <b>6,592,924,955,000.00</b>   | <b>70,844,519,000</b>  | <b>653,767,852,400</b> |               |
| R158P On 15/09/2015 Spot Bond |        |            | 6.52500   | 95.71352  | 6.52500            | 95.69655           |                   | 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  |        |            | 6.62500   | 115.04005 | 6.62500            | 115.01934          |                   | 580,720,708,987,500.00        | 238,599,352,300        | 511,239,352,300        |               |
| <b>Total R159 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>6,720,708,987,500.00</b>   | <b>238,599,352,300</b> | <b>511,239,352,300</b> |               |
| <b>Total For R159</b>         |        |            |           |           |                    |                    |                   | <b>6,720,708,987,500.00</b>   | <b>238,599,352,300</b> | <b>511,239,352,300</b> |               |
| R159P On 15/09/2016 Spot Bond |        |            | 6.45500   | 89.86351  | 6.45500            | 89.84775           |                   | 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  |        |            | 7.92000   | 120.21021 | 7.98000            | 119.66738          |                   | 730,976,281,296,000.00        | 471,082,863,800        | 464,160,630,000        |               |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,976,281,296,000.00</b>  | <b>471,082,863,800</b> | <b>464,160,630,000</b> |               |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   | <b>10,976,281,296,000.00</b>  | <b>471,082,863,800</b> | <b>464,160,630,000</b> |               |
| R187P On 21/12/2026 Spot Bond |        |            | 7.72000   | 40.44521  | 7.72000            | 40.43680           |                   | 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 |        |            | 7.64000   | 37.87072  | 7.64000            | 37.86292           |                   | 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  |        |            | 1.72000   | 284.61142 | 1.72000            | 284.58149          |                   | 79,980,000,000.00             | 46,500,000             | 22,964,149,300         |               |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>79,980,000,000.00</b>      | <b>46,500,000</b>      | <b>22,964,149,300</b>  |               |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   | <b>79,980,000,000.00</b>      | <b>46,500,000</b>      | <b>22,964,149,300</b>  |               |
| R202 On 07/12/2033 Spot Bond  |        |            | 1.70000   | 235.34404 | 1.70000            | 235.31939          |                   | 163,634,221,310,000.00        | 96,255,424,300         | 171,430,871,100        |               |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>163,634,221,310,000.00</b> | <b>96,255,424,300</b>  | <b>171,430,871,100</b> |               |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   | <b>163,634,221,310,000.00</b> | <b>96,255,424,300</b>  | <b>171,430,871,100</b> |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R2023 On 28/02/2023 Spot Bond |        |            | 7.72500   | 102.91726 | 7.80500            | 102.41958          |                   |            | 592,685,175,000,000.00       | 76,723,000,000         | 305,146,200,000        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,685,175,000,000.00</b> | <b>76,723,000,000</b>  | <b>305,146,200,000</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>12,685,175,000,000.00</b> | <b>76,723,000,000</b>  | <b>305,146,200,000</b> |
| R203 On 15/09/2017 Spot Bond  |        |            | 6.84500   | 105.99512 | 6.90500            | 105.82742          |                   |            | 236,076,165,000,000.00       | 618,857,000,000        | 612,424,460,300        |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,076,165,000,000.00</b> | <b>618,857,000,000</b> | <b>612,424,460,300</b> |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>16,076,165,000,000.00</b> | <b>618,857,000,000</b> | <b>612,424,460,300</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.38500   | 100.23184 | 8.38500            | 100.20947          |                   |            | 899,671,960,863,000.00       | 107,295,403,800        | 453,311,896,200        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,671,960,863,000.00</b> | <b>107,295,403,800</b> | <b>453,311,896,200</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>19,671,960,863,000.00</b> | <b>107,295,403,800</b> | <b>453,311,896,200</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 8.54500   | 99.60966  | 8.54500            | 99.58677           |                   |            | 540,073,707,547,000.00       | 63,203,476,600         | 202,933,200,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,073,707,547,000.00</b> | <b>63,203,476,600</b>  | <b>202,933,200,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>10,073,707,547,000.00</b> | <b>63,203,476,600</b>  | <b>202,933,200,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 8.60500   | 102.67888 | 8.60500            | 102.65537          |                   |            | 549,476,535,000,000.00       | 180,067,000,000        | 221,962,000,000        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,476,535,000,000.00</b> | <b>180,067,000,000</b> | <b>221,962,000,000</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>19,476,535,000,000.00</b> | <b>180,067,000,000</b> | <b>221,962,000,000</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.14000   | 103.30495 | 7.19500            | 103.09532          |                   |            | 916,792,853,256,000.00       | 128,402,360,400        | 383,600,977,200        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,792,853,256,000.00</b> | <b>128,402,360,400</b> | <b>383,600,977,200</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>16,792,853,256,000.00</b> | <b>128,402,360,400</b> | <b>383,600,977,200</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 8.73500   | 103.97525 | 8.73500            | 103.95110          |                   |            | 890,227,525,000,000.00       | 101,915,000,000        | 184,513,000,000        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,227,525,000,000.00</b> | <b>101,915,000,000</b> | <b>184,513,000,000</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>10,227,525,000,000.00</b> | <b>101,915,000,000</b> | <b>184,513,000,000</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 8.69500   | 103.71824 | 8.69500            | 103.69386          |                   |            | 547,737,177,500,000.00       | 62,994,500,000         | 261,382,000,000        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,737,177,500,000.00</b> | <b>62,994,500,000</b>  | <b>261,382,000,000</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>17,737,177,500,000.00</b> | <b>62,994,500,000</b>  | <b>261,382,000,000</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.37000   | 99.36873  | 7.44000            | 99.06118           |                   |            | 932,203,294,000,000.00       | 126,486,200,000        | 299,165,900,000        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,203,294,000,000.00</b> | <b>126,486,200,000</b> | <b>299,165,900,000</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>12,203,294,000,000.00</b> | <b>126,486,200,000</b> | <b>299,165,900,000</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.50500   | 98.13828  | 7.58000            | 97.75970           |                   |            | 926,741,199,856,000.00       | 123,483,171,200        | 358,147,046,200        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,741,199,856,000.00</b> | <b>123,483,171,200</b> | <b>358,147,046,200</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>16,741,199,856,000.00</b> | <b>123,483,171,200</b> | <b>358,147,046,200</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 8.49000   | 79.83433  | 8.53500            | 79.45253           |                   |            | 313,692,059,481,000.00       | 36,948,416,900         | 636,096,800,000        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,692,059,481,000.00</b> | <b>36,948,416,900</b>  | <b>636,096,800,000</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>13,692,059,481,000.00</b> | <b>36,948,416,900</b>  | <b>636,096,800,000</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 1.65000   | 176.44368 | 1.65000            | 176.42547          |                   |            | 3,975,477,165,000.00         | 2,409,380,100          | 21,566,611,000         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,975,477,165,000.00</b>  | <b>2,409,380,100</b>   | <b>21,566,611,000</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>3,975,477,165,000.00</b>  | <b>2,409,380,100</b>   | <b>21,566,611,000</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          |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------|-------------------------------|------------------------|------------------------|
| R211                    | On | 31/01/2017 | Spot Bond |        |            | 1.20000   | 132.15099 | 1.20000            | 132.13901          |                   |                        | 0.00                          | 0                      | 20,388,767,000         |
| <b>Total R211 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                   | <b>0</b>               | <b>20,388,767,000</b>  |
| <b>Total For R211</b>   |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                   | <b>0</b>               | <b>20,388,767,000</b>  |
| R212                    | On | 31/01/2022 | Spot Bond |        |            | 1.76000   | 136.96995 | 1.76000            | 136.95549          |                   | 264,000,000,000.00     | 150,000,000                   | 85,836,658,400         |                        |
| <b>Total R212 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>264,000,000,000.00</b>     | <b>150,000,000</b>     | <b>85,836,658,400</b>  |
| <b>Total For R212</b>   |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>264,000,000,000.00</b>     | <b>150,000,000</b>     | <b>85,836,658,400</b>  |
| R213                    | On | 28/02/2031 | Spot Bond |        |            | 8.37500   | 90.44848  | 8.42500            | 90.02907           |                   | 382,118,007,112,500.00 | 45,626,030,700                | 410,359,275,500        |                        |
| <b>Total R213 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>382,118,007,112,500.00</b> | <b>45,626,030,700</b>  | <b>410,359,275,500</b> |
| <b>Total For R213</b>   |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>382,118,007,112,500.00</b> | <b>45,626,030,700</b>  | <b>410,359,275,500</b> |
| R214                    | On | 28/02/2041 | Spot Bond |        |            | 8.61500   | 80.47713  | 8.61500            | 80.45838           |                   | 189,621,228,000,000.00 | 138,087,200,000               | 581,636,419,300        |                        |
| <b>Total R214 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>189,621,228,000,000.00</b> | <b>138,087,200,000</b> | <b>581,636,419,300</b> |
| <b>Total For R214</b>   |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>189,621,228,000,000.00</b> | <b>138,087,200,000</b> | <b>581,636,419,300</b> |
| R227C                   | On | 15/03/2015 | Spot Bond |        |            | 6.68500   | 98.80564  | 6.68500            | 98.78777           |                   | 0.00                   | 0                             | 0                      |                        |
| <b>Total R227C SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For R227C</b>  |    |            |           |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| R228C                   | On | 15/09/2015 | Spot Bond |        |            | 6.52500   | 95.71352  | 6.52500            | 95.69655           |                   | 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 |        |            | 6.44500   | 92.77449  | 6.44500            | 92.75823           |                   | 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 |        |            | 6.45500   | 89.86351  | 6.45500            | 89.84775           |                   | 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>               |
| R327C                   | On | 21/06/2015 | Spot Bond |        |            | 6.59500   | 97.12205  | 6.59500            | 97.10501           |                   | 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 |        |            | 6.46500   | 94.13119  | 6.46500            | 94.11474           |                   | 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 |        |            | 6.44500   | 91.20931  | 6.44500            | 91.19342           |                   | 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 |        |            | 6.50500   | 88.26174  | 6.50500            | 88.24622           |                   | 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>               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R331C On 21/06/2017 Spot Bond |        |            | 6.88000   | 84.72472  | 6.88000            | 84.70898           |                   |            | 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 |        |            | 6.93000   | 81.79040  | 6.93000            | 81.77509           |                   |            | 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 |        |            | 7.20000   | 78.34311  | 7.20000            | 78.32789           |                   |            | 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 |        |            | 7.18000   | 75.67846  | 7.18000            | 75.66380           |                   |            | 0.00        | 0                | 0             |
| <b>Total R334C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R334C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R335C On 21/06/2019 Spot Bond |        |            | 7.16000   | 73.11856  | 7.16000            | 73.10443           |                   |            | 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 |        |            | 7.15000   | 70.62514  | 7.15000            | 70.61151           |                   |            | 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 |        |            | 7.40000   | 67.29677  | 7.40000            | 67.28334           |                   |            | 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 |        |            | 7.38000   | 64.97015  | 7.38000            | 64.95722           |                   |            | 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 |        |            | 7.50000   | 62.19219  | 7.50000            | 62.17961           |                   |            | 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 |        |            | 7.47000   | 60.06489  | 7.47000            | 60.05279           |                   |            | 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 |        |            | 7.44000   | 58.02714  | 7.44000            | 58.01550           |                   |            | 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 |        |            | 7.41000   | 56.07477  | 7.41000            | 56.06356           |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R343C On 21/06/2023 Spot Bond |        |            | 7.37000   | 54.24797  | 7.37000            | 54.23718           |                   |            | 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 |        |            | 7.33000   | 52.50097  | 7.33000            | 52.49058           |                   |            | 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 |        |            | 7.92000   | 47.99643  | 7.92000            | 47.98619           |                   |            | 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 |        |            | 7.88000   | 46.34529  | 7.88000            | 46.33545           |                   |            | 0.00        | 0                | 0             |
| <b>Total R346C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R346C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R347C On 21/06/2025 Spot Bond |        |            | 7.84000   | 44.76820  | 7.84000            | 44.75875           |                   |            | 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 |        |            | 7.80000   | 43.26147  | 7.80000            | 43.25237           |                   |            | 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 |        |            | 7.76000   | 41.82158  | 7.76000            | 41.81283           |                   |            | 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 |        |            | 7.72000   | 40.44521  | 7.72000            | 40.43680           |                   |            | 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 |        |            | 7.68000   | 39.12925  | 7.68000            | 39.12115           |                   |            | 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 |        |            | 7.64000   | 37.87072  | 7.64000            | 37.86292           |                   |            | 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            | 104.29961          |                   |            | 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            | 101.66505          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RCSB0 On 12/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.23164          |                   |            |  | 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            | 103.44671          |                   |            |  | 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>      |
| RCSB0 On 10/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66365          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB1 On 30/04/2017 Spot Bond |        |            | 100.00000 | 23.13382  | 100.00000          | 23.07778           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB2 On 24/07/2017 Spot Bond |        |            | 100.00000 | 10.32871  | 100.00000          | 10.30369           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB3 On 17/03/2017 Spot Bond |        |            | 100.00000 | 22.60881  | 100.00000          | 22.55282           |                   |            |  | 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 | 63.71987  | 100.00000          | 63.56551           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB5 On 10/12/2016 Spot Bond |        |            | 100.00000 | 29.38278  | 100.00000          | 29.30837           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF01 On 04/09/2017 Spot Bond |        |            | 100.00000 | 15.79508  | 100.00000          | 15.75435           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF02 On 04/12/2020 Spot Bond |        |            | 100.00000 | 8.28617   | 100.00000          | 8.27454            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF03 On 04/04/2018 Spot Bond |        |            | 100.00000 | 12.68437  | 100.00000          | 12.65166           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF04 On 04/10/2018 Spot Bond |        |            | 100.00000 | 10.84592  | 100.00000          | 10.81796           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDF05I On 04/12/2019 Spot Bond |        |            | 100.00000 | 9.05495   | 100.00000          | 9.03160            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 30/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.32018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 11/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.56688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 22/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66508          |                   |            |  | 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>      |
| RDFB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC1 On 24/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25670          |                   |            |  | 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 26/02/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75197          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC1 On 26/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC1 On 25/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82530          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES12 On 20/08/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26502          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES15 On 12/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82958          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RES18 On 05/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34497          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES24 On 09/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60173          |                   |            | 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            | 101.62708          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES29 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82607          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES30 On 07/03/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64263          |                   |            | 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            | 99.50208           |                   |            | 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            | 101.65854          |                   |            | 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>      |
| RP005 On 31/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 83.65843           |                   |            | 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            | 83.46857           |                   |            | 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            | 87.98657           |                   |            | 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            | 86.68111           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RP013 On 27/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.27457          |                   |            | 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            | 81.30363           |                   |            | 0.00        | 0                | 0             |
| <b>Total RP014 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP014</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP016 On 10/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 92.20525           |                   |            | 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  | 107.43336 | 12.35000           | 107.39838          |                   |            | 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 | 15.03314  | 100.00000          | 14.99672           |                   |            | 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            | 101.78689          |                   |            | 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            | 101.02395          |                   |            | 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>      |
| RPG03 On 23/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.32033          |                   |            | 0.00        | 0                | 0             |
| <b>Total RPG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP01U On 31/08/2018 Spot Bond |        |            | 100.00000 | 3.87565   | 100.00000          | 3.86605            |                   |            | 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 | 21.02358  | 100.00000          | 20.97152           |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP07U On 31/01/2016 Spot Bond |        |            | 100.00000 | 38.73758  | 100.00000          | 38.64373           |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP08U On 30/04/2020 Spot Bond |        |            | 100.00000 | 13.28505  | 100.00000          | 13.26876           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| RPP09I On 21/11/2016 Spot Bond |        |            | 100.00000 | 32.38801  | 100.00000          | 32.30955           |                   |            | 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>             |
| RPS00 On 16/11/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.18175          |                   |            | 0.00        | 0                | 0                    |
| <b>Total RPS001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For RPS001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| RPS00 On 30/04/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 79.87075           |                   |            | 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   |        |            | 8.88000   | 107.30097 | 8.88000            | 107.27537          |                   |            | 0.00        | 0                | 830,000,000          |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>830,000,000</b>   |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>830,000,000</b>   |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.05500   | 103.48795 | 9.05500            | 103.46277          |                   |            | 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   |        |            | 9.65500   | 88.09662  | 9.65500            | 105.23911          |                   |            | 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            | 96.31250           |                   |            | 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  |        |            | 7.82500   | 106.45796 | 7.82500            | 106.43539          |                   |            | 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> |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBK12/R157 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK12/R157</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK13 On 24/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77652          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBK13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK14 On 01/12/2017 Spot Bond  |        |            | 8.95500   | 102.75492 | 8.95500            | 102.73019          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK15 On 23/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.62354          |                   |            | 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>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBK16 On 15/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75688          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBK16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK17 On 30/07/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.24548          |                   |            | 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>             |
| SBK18 On 24/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73778          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK19 On 24/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70735          |                   |            | 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>             |
| SBK20 On 02/12/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94358          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBK20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK7 On 24/05/2015 Spot Bond  |        |            | 7.09500   | 102.11546 | 7.09500            | 102.09613          |                   |            | 0.00        | 0                | 30,000,000           |
| <b>Total SBK7 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| <b>Total For SBK7</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 8.69500   | 101.23410 | 8.69500            | 101.21044          |                   |            | 0.00        | 0                | 2,370,000,000        |
| <b>Total SBK9 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,370,000,000</b> |
| <b>Total For SBK9</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,370,000,000</b> |
| SBN27 On 15/09/2015 Spot Bond |        |            | 7.90500   | 107.90507 | 7.90500            | 107.88197          |                   |            | 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   | 107.86789 | 7.96000            | 107.84464          |                   |            | 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 |        |            | 7.69500   | 108.04725 | 7.69500            | 108.02472          |                   |            | 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 |        |            | 8.30500   | 102.47153 | 8.30500            | 102.44849          |                   |            | 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 |        |            | 7.84000   | 107.94904 | 7.84000            | 107.92612          |                   |            | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBN35 On 15/09/2015 Spot Bond |        |            | 7.98500   | 107.85100 | 7.98500            | 107.82768          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN35</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN45 On 15/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46522          |                   |            | 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            | 100.04007          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBN51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN51</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS13 On 22/09/2017 Spot Bond |        |            | 7.95500   | 104.89171 | 7.95500            | 104.86911          |                   |            | 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            | 102.00717          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBS15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS16 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32831          |                   |            | 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            | 104.14607          |                   |            | 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 |        |            | 9.05000   | 105.87358 | 9.05000            | 105.84784          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS20 On 15/05/2026 Spot Bond |        |            | 9.88000   | 102.61871 | 9.88000            | 102.59138          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16214          |                   |            | 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            | 101.08513          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBS22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS23 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11907          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBS24 On 24/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.21804          |                   |            | 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 |        |            | 8.77500   | 101.42403 | 8.77500            | 101.39997          |                   |            | 0.00        | 0                | 750,000,000          |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b>   |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b>   |
| SBS26 On 28/02/2017 Spot Bond |        |            | 100.00000 | 17.65335  | 100.00000          | 17.61449           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS26U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS26U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS27 On 20/02/2024 Spot Bond |        |            | 9.34500   | 108.60759 | 9.34500            | 108.58064          |                   |            | 0.00        | 0                | 2,500,000,000        |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| SBS28 On 23/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61270          |                   |            | 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 |        |            | 8.85500   | 100.03925 | 8.85500            | 100.01544          |                   |            | 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  |        |            | 9.89000   | 89.58784  | 9.89000            | 89.56396           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS30 On 12/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50689          |                   |            | 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 |        |            | 9.63000   | 101.82070 | 9.63000            | 101.79439          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS32 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37002          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS33 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38027          |                   |            | 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 |        |            | 9.78000   | 105.04359 | 9.78000            | 105.01589          |                   |            | 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> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS4 On 16/11/2021 Spot Bond   |        |            | 9.28000   | 97.84655  | 9.28000            | 97.82203           |                   |            | 0.00        | 0                | 180,000,000        |
| <b>Total SBS4 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>180,000,000</b> |
| <b>Total For SBS4</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>180,000,000</b> |
| SBS9 On 07/07/2016 Spot Bond   |        |            | 7.62500   | 105.30630 | 7.62500            | 105.28453          |                   |            | 0.00        | 0                | 330,000,000        |
| <b>Total SBS9 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>330,000,000</b> |
| <b>Total For SBS9</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>330,000,000</b> |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.33000   | 125.85947 | 2.33000            | 272.18193          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 1.84500   | 102.41272 | 1.84500            | 130.45382          |                   |            | 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 | 18.02618  | 100.00000          | 17.98052           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SCM10U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SCM10U</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            | 99.90112           |                   |            | 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 | 22.25731  | 100.00000          | 22.20219           |                   |            | 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  |        |            |           | 165.13484 | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| SHI05 On 31/01/2017 Spot Bond  |        |            | 2.47000   | 114.87577 | 2.47000            | 128.84688          |                   |            | 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   | 101.71920 | 6.50000            | 101.70133          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total SHPCBU SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SHPCBU</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SHS01 On 15/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76828          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total SHS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SHS01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SHS03 On 29/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19288          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total SHS03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SHS03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SHS04 On 29/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58109          |                   |            | 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  |        |            | 8.93500   | 99.83302  | 8.93500            | 99.80904           |                   |            | 0.00        | 0                 | 300,000,000        |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>300,000,000</b> |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>300,000,000</b> |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35676          |                   |            | 0.00        | 25,440,000        | 6,360,000          |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>25,440,000</b> | <b>6,360,000</b>   |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>25,440,000</b> | <b>6,360,000</b>   |
| SHS07 On 10/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13937          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total SHS07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SHS07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SHS08 On 21/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.32516          |                   |            | 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>           |
| SHS11L On 19/11/2016 Spot Bond |        |            | 100.00000 | 23.67546  | 100.00000          | 23.61810           |                   |            | 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>           |
| SHS11L On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            | 0.00        | 0                 | 0                  |
| <b>Total SHS11U/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SHS11U/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SHS12 On 12/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54550          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SHS13I On 21/05/2015 Spot Bond |        |            | 100.00000 | 88.20500  | 100.00000          | 87.93022           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS14 On 17/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54827          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS16I On 29/06/2016 Spot Bond |        |            | 100.00000 | 33.59060  | 100.00000          | 33.50742           |                   |            |  | 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 | 29.99059  | 100.00000          | 29.91632           |                   |            |  | 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 | 30.26067  | 100.00000          | 30.18573           |                   |            |  | 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  |        |            | 9.24500   | 105.46316 | 9.24500            | 105.38420          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS20 On 19/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79526          |                   |            |  | 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            | 100.02445          |                   |            |  | 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   |        |            | 7.87500   | 106.41975 | 7.87500            | 106.39742          |                   |            |  | 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   |        |            | 8.79500   | 102.87117 | 8.79500            | 103.12407          |                   |            |  | 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  |        |            | 8.30500   | 102.47153 | 8.30500            | 102.44849          |                   |            |  | 0.00        | 0                | 3,290,000,000        |
| <b>Total SNT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,290,000,000</b> |
| <b>Total For SNT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,290,000,000</b> |
| SPDA2 On 21/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96567          |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SPDA3 On 21/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12694          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SPDA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPDA4 On 21/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44115          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SPDA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPDA5 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93009          |                   |            | 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            | 100.95537          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SPDA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPDA6</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPG00 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22239          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SPG001 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPG001</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSA01 On 28/06/2016 Spot Bond |        |            | 8.00500   | 102.49748 | 8.00500            | 102.47539          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SSA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSA01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSA02 On 20/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70140          |                   |            | 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            | 100.10837          |                   |            | 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            | 99.82370           |                   |            | 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 |        |            | 9.13000   | 97.43973  | 9.13000            | 97.41584           |                   |            | 0.00        | 0                | 350,000,000        |
| <b>Total SSA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| <b>Total For SSA06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| SSN00 On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81984          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SSN001 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN001</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20647          |                   |            | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN00: On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58063          |                   |            |  | 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 |        |            | 9.18800   | 90.46952  | 9.18800            | 90.44718           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 31/03/2021 Spot Bond |        |            | 8.68000   | 92.70292  | 8.68000            | 92.68128           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 15/01/2020 Spot Bond |        |            | 8.70000   | 94.06823  | 8.70000            | 94.04647           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43321          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 15/09/2017 Spot Bond |        |            | 8.08500   | 102.99274 | 8.08500            | 102.97019          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 31/01/2025 Spot Bond |        |            | 2.45000   | 110.71528 | 2.45000            | 111.12371          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 21/12/2018 Spot Bond |        |            | 8.14500   | 99.90698  | 8.14500            | 99.88507           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 26/08/2018 Spot Bond |        |            | 8.22500   | 100.95586 | 8.22500            | 100.93353          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 21/12/2026 Spot Bond |        |            | 9.74000   | 105.80687 | 9.74000            | 105.77922          |                   |            |  | 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>      |
| SSN01: On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71101          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 28/02/2031 Spot Bond |        |            | 9.77500   | 80.19152  | 9.77500            | 80.17038           |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN024 On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67813          |                   |            |  | 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>      |
| SSN025 On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76262          |                   |            |  | 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            | 99.81603           |                   |            |  | 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            | 100.20343          |                   |            |  | 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            | 99.79441           |                   |            |  | 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>      |
| SSN029 On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22727          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1138 On 02/02/2015 Spot Bond |        |            |           | 101.66568 | 0.00000            | 99.52775           |                   |            |  | 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>      |
| SY1186 On 27/01/2015 Spot Bond |        |            | 100.00000 | 95.05208  | 100.00000          | 94.80519           |                   |            |  | 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>      |
| SY1192 On 13/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.36221           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1196 On 17/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.29151           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1199 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.17388           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1201 On 06/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| SY1202 On 08/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98289           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1204 On 08/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98285           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1205 On 09/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.94694           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1207 On 10/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.92889           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1208 On 21/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76036           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1209 On 19/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79452           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1211 On 17/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.80917           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1212 On 20/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77714           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1213 On 27/01/2015 Spot Bond |        |            | 100.00000 | 95.05208  | 100.00000          | 94.80519           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SY1214 On 28/01/2015 Spot Bond |        |            | 100.00000 | 94.80519  | 100.00000          | 94.55959           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SY1214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SY1214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SZ18 On 30/09/2015 Spot Bond   |        |            | 6.90500   | 107.30061 | 6.90500            | 107.28060          |                   |            |  | 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   |        |            | 8.59000   | 105.28553 | 8.59000            | 105.26121          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TF108L On 22/02/2016 Spot Bond |        |            | 100.00000 | 41.19524  | 100.00000          | 41.09543           |                   |            | 0.00        | 0                | 0             |
| <b>Total TF108U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TF108U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS110 On 18/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50735          |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS110</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS112 On 02/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23727          |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS117 On 02/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71484          |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS121 On 20/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84305          |                   |            | 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            | 100.29817          |                   |            | 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            | 100.31333          |                   |            | 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>      |
| TFS131 On 21/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88035          |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS131</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS83 On 28/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35442          |                   |            | 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  |        |            | 7.87500   | 105.05416 | 7.87500            | 105.03212          |                   |            | 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>      |
| TH10A1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60147          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64455          |                   |            | 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>      |

| 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 <sub>3</sub> On 18/07/2017 Spot Bond |        |            | 7.83000   | 103.69835 | 7.83000            | 103.67671          |                   |            | 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 <sub>4</sub> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57779          |                   |            | 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 <sub>5</sub> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63163          |                   |            | 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 <sub>6</sub> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.76595          |                   |            | 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 <sub>7</sub> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57779          |                   |            | 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 <sub>8</sub> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63163          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A8 SPOT</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A8</b>                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A <sub>9</sub> On 18/07/2017 Spot Bond |        |            | 7.16000   | 83.71249  | 7.16000            | 103.36242          |                   |            | 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 <sub>1</sub> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73714          |                   |            | 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 <sub>2</sub> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72852          |                   |            | 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 <sub>1</sub> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93514          |                   |            | 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 <sub>2</sub> On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90718          |                   |            | 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 <sub>1</sub> On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.75175          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH10D1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.65515          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A3 On 18/07/2018 Spot Bond |        |            | 8.73000   | 104.12295 | 8.73000            | 104.05045          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A4 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56917          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A5 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63163          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A6 On 18/07/2041 Spot Bond |        |            | 8.66500   | 97.01080  | 8.66500            | 102.41416          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A7 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A8 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64559          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74144          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72334          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11C On 18/07/2041 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.93085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92224          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86154          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.60148          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.61007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.58449          |                   |            |  | 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>      |
| TH12A1 On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93641          |                   |            |  | 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>      |
| TH12A2 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96799          |                   |            |  | 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>      |
| TH12A3 On 21/08/2019 Spot Bond |        |            | 9.04000   | 100.55393 | 9.04000            | 103.59244          |                   |            |  | 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>      |
| TH12A4 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82721          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A5 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A6 On 21/08/2019 Spot Bond |        |            | 8.95000   | 100.50179 | 8.95000            | 100.34843          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12B On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05000          |                   |            |  | 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>      |
| TH12B On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91528          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15074          |                   |            |  | 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>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55794          |                   |            |  | 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>      |
| TH12D On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35838          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A1 On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            | 101.06155 | 7.05269   | 101.06155          | 7.03543            |                   |            |  | 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            | 101.65878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8B On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71628          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8C On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84907          |                   |            |  | 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            | 102.76034          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88588          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61536          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61536          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60240          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75574          |                   |            |  | 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            | 101.92848          |                   |            | 0.00        | 0                | 0                     |
| <b>Total THE9C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9C1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9C: On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.97166          |                   |            | 0.00        | 0                | 0                     |
| <b>Total THE9C2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9C2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9C: On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.91769          |                   |            | 0.00        | 0                | 0                     |
| <b>Total THE9C3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9C3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9D On 18/07/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.78081          |                   |            | 0.00        | 0                | 0                     |
| <b>Total THE9D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9D1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9D: On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.83472          |                   |            | 0.00        | 0                | 0                     |
| <b>Total THE9D2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For THE9D2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| THE9D: On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.81315          |                   |            | 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    |        |            | 7.57500   | 103.56426 | 7.57500            | 103.54326          |                   |            | 0.00        | 0                | 650,000,000           |
| <b>Total TL15 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>650,000,000</b>    |
| <b>Total For TL15</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>650,000,000</b>    |
| TL20 On 22/02/2020 Spot Bond    |        |            | 9.39000   | 91.92365  | 9.39000            | 91.87002           |                   |            | 0.00        | 0                | 0                     |
| <b>Total TL20 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TL20</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TL20/R: On 25/11/2020 Spot Bond |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            | 0.00        | 0                | 0                     |
| <b>Total TL20/R207 SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TL20/R207</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN17 On 14/11/2017 Spot Bond    |        |            | 7.83500   | 104.93700 | 7.83500            | 104.91471          |                   |            | 0.00        | 0                | 27,310,000,000        |
| <b>Total TN17 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,310,000,000</b> |
| <b>Total For TN17</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,310,000,000</b> |
| TN20 On 17/09/2020 Spot Bond    |        |            | 9.26000   | 108.63846 | 9.26000            | 108.61131          |                   |            | 0.00        | 0                | 20,300,000,000        |
| <b>Total TN20 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,300,000,000</b> |
| <b>Total For TN20</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,300,000,000</b> |
| TN20U On 14/04/2020 Spot Bond   |        |            | 100.00000 | 1.13626   | 100.00000          | 1.13351            |                   |            | 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>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|-----------------------|
| TN23 On 06/11/2023 Spot Bond  |        |            | 9.51000   | 109.44155 | 9.51000            | 109.41347          |                   |                              | 0.00        | 0                    | 11,500,000,000        |
| <b>Total TN23 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>11,500,000,000</b> |
| <b>Total For TN23</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>11,500,000,000</b> |
| TN25 On 19/08/2025 Spot Bond  |        |            | 9.66500   | 102.56563 | 9.66500            | 102.53932          |                   |                              | 0.00        | 0                    | 17,060,000,000        |
| <b>Total TN25 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>17,060,000,000</b> |
| <b>Total For TN25</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>17,060,000,000</b> |
| TN27 On 14/11/2027 Spot Bond  |        |            | 9.75000   | 95.17774  | 9.75000            | 95.15271           |                   | 19,500,000,000,000.00        |             | 2,000,000,000        | 9,010,000,000         |
| <b>Total TN27 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>19,500,000,000,000.00</b> |             | <b>2,000,000,000</b> | <b>9,010,000,000</b>  |
| <b>Total For TN27</b>         |        |            |           |           |                    |                    |                   | <b>19,500,000,000,000.00</b> |             | <b>2,000,000,000</b> | <b>9,010,000,000</b>  |
| TN30 On 09/10/2030 Spot Bond  |        |            | 10.08500  | 105.83402 | 10.08500           | 105.80541          |                   |                              | 0.00        | 0                    | 2,500,000,000         |
| <b>Total TN30 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>2,500,000,000</b>  |
| <b>Total For TN30</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>2,500,000,000</b>  |
| TN40 On 09/10/2040 Spot Bond  |        |            | 10.52500  | 104.63846 | 10.52500           | 104.60896          |                   | 2,105,000,000,000.00         |             | 200,000,000          | 1,600,000,000         |
| <b>Total TN40 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,105,000,000,000.00</b>  |             | <b>200,000,000</b>   | <b>1,600,000,000</b>  |
| <b>Total For TN40</b>         |        |            |           |           |                    |                    |                   | <b>2,105,000,000,000.00</b>  |             | <b>200,000,000</b>   | <b>1,600,000,000</b>  |
| TNF16 On 10/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55041          |                   |                              | 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            | 100.92388          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TNF18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TNF18</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ2 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05139          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ3 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07779          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ3 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ3</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ4 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08049          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ5 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21069          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ5 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ5</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ6 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48060          |                   |                              | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TORQ7 On 15/08/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07917          |                   |            | 0.00        | 0                | 0             |
| <b>Total TORQ7 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 05/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.12024          |                   |            | 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 25/11/2020 Spot Bond  |        |            | 10.00000  | 105.56100 | 10.00000           | 105.53400          |                   |            | 0.00        | 0                | 0             |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 05/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03673          |                   |            | 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            | 100.03753          |                   |            | 0.00        | 0                | 0             |
| <b>Total TPDA03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 10/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91235           |                   |            | 0.00        | 0                | 0             |
| <b>Total TPDA04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 10/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90630           |                   |            | 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  | 100.21439 | 10.00000           | 100.18757          |                   |            | 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   | 100.20905 | 9.75000            | 100.18290          |                   |            | 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 | 10.20871  | 100.00000          | 10.18238           |                   |            | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR32</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44818          |                   |            | 0.00        | 0                | 0             |
| <b>Total TRAA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA2 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47576          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| TRAB1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.49106          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TRAB1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TRAB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TRAC1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.49412          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TRAC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TRAC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TRAD1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57953          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TRAD1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TRAD1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TRAE1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76711          |                   |            |  | 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 | 12.60708  | 100.00000          | 12.57654           |                   |            |  | 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>           |
| TSP15€ On 22/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75222           |                   |            |  | 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>           |
| TSP15€ On 05/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.44417           |                   |            |  | 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>           |
| TSP16€ On 19/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.04841           |                   |            |  | 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            | 98.93736           |                   |            |  | 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            | 98.69887           |                   |            |  | 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            | 98.45083           |                   |            |  | 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>           |
| TSP16€ On 16/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.20561           |                   |            |  | 0.00        | 713,000,000        | 713,000,000        |
| <b>Total TSP166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>713,000,000</b> | <b>713,000,000</b> |
| <b>Total For TSP166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>713,000,000</b> | <b>713,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TSP167 On 28/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.47234           |                   |            | 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            | 97.20765           |                   |            | 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            | 99.98273           |                   |            | 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            | 96.59273           |                   |            | 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            | 96.39781           |                   |            | 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            | 96.10558           |                   |            | 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            | 95.79733           |                   |            | 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            | 95.52162           |                   |            | 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            | 97.33634           |                   |            | 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>      |
| TSP177 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.22314           |                   |            | 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            | 94.46037           |                   |            | 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>      |
| TSP179 On 26/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.01684           |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP179 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP179</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| TSP18C On 10/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.64123           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TSP180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TSP180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TTO01L On 28/08/2019 Spot Bond |        |            | 100.00000 | 13.75737  | 100.00000          | 13.72405           |                   |            |  | 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 | 100.20900 | 100.00000          | 99.94320           |                   |            |  | 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 09/04/2015 Spot Bond  |        |            | 100.00000 | 99.45946  | 100.00000          | 98.92473           |                   |            |  | 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            | 101.48459          |                   |            |  | 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            | 103.18352          |                   |            |  | 0.00        | 800,000,000        | 200,000,000        |
| <b>Total TWC069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| <b>Total For TWC069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| TWC07 On 14/01/2015 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.84610          |                   |            |  | 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            | 102.76865          |                   |            |  | 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            | 102.65115          |                   |            |  | 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>           |
| TWC07 On 10/02/2015 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 101.60068          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC07 On 19/02/2015 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.75786          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC07 On 26/02/2015 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.74024          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TWC07 On 26/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72261          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC077 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC077</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC07 On 19/03/2015 Spot Bond |        |            | 100.00000 | 83.90805  | 100.00000          | 83.71560           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC078 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC078</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCJ1 On 14/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.78127          |                   |            |  | 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>      |
| TWCJ1 On 26/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81247          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWCJ15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCJ15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCM1 On 14/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.79020          |                   |            |  | 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>      |
| TWCM1 On 26/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWCM15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCM15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond  |        |            | 8.98000   | 111.74998 | 8.98000            | 111.72286          |                   |            |  | 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            | 100.16939          |                   |            |  | 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            | 101.87706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01 On 08/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17978          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| VKE02 On 08/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21755          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total VKE02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For VKE02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| VKE03 On 08/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21920          |                   |            |  | 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            | 100.18316          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total VKE04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For VKE04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| VKE05 On 28/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18807          |                   |            |  | 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>              |
| WRS1L On 25/11/2029 Spot Bond |        |            | 100.00000 | 0.00021   | 100.00000          | 0.00021            |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WRS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WRS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WS04 On 30/05/2016 Spot Bond  |        |            | 7.01500   | 108.48524 | 7.01500            | 108.46458          |                   |            |  | 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  |        |            | 1.69000   | 241.26563 | 1.69000            | 241.24059          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP1 On 28/05/2015 Spot Bond  |        |            | 6.76500   | 101.85702 | 6.76500            | 101.83862          |                   |            |  | 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  |        |            | 7.40500   | 104.43674 | 7.40500            | 104.41576          |                   |            |  | 0.00        | 0                | 4,700,000,000         |
| <b>Total WSP2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,700,000,000</b>  |
| <b>Total For WSP2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,700,000,000</b>  |
| WSP3 On 28/05/2019 Spot Bond  |        |            | 7.75000   | 105.57899 | 7.75000            | 105.55681          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WSP3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP4 On 28/05/2020 Spot Bond  |        |            | 8.06500   | 105.02465 | 8.06500            | 105.00172          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WSP4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP5 On 28/05/2021 Spot Bond  |        |            | 8.12000   | 105.32258 | 8.12000            | 105.29942          |                   |            |  | 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>  |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                            | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|------------------------|------------------------|
| Z014 On 30/06/2015 Spot Bond  |        |            | 6.39500   | 97.05812  | 6.39500            | 97.04161           |                   |            | 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  |        |            | 6.32500   | 95.27397  | 6.32500            | 95.25767           |                   |            | 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>               |
| Z071 On 01/07/2015 Spot Bond  |        |            | 6.39500   | 97.04161  | 6.39500            | 97.02512           |                   |            | 0.00                             | 0                      | 0                      |
| <b>Total Z071 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For Z071</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| Z083 On 30/09/2019 Spot Bond  |        |            | 7.14000   | 71.79212  | 7.14000            | 71.77821           |                   |            | 0.00                             | 0                      | 0                      |
| <b>Total Z083 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For Z083</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| ZA021 On 20/10/2015 Spot Bond |        |            | 100.00000 | 58.20351  | 100.00000          | 58.09309           |                   |            | 0.00                             | 0                      | 0                      |
| <b>Total ZA021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For ZA021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 30.80785  | 100.00000          | 30.74940           |                   |            | 0.00                             | 0                      | 0                      |
| <b>Total ZA029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For ZA029</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>21,364,712,827,829,500.00</b> | <b>963,475,480,200</b> | <b>029,955,172,000</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            | <b>21,364,712,827,829,500.00</b> | <b>963,475,480,200</b> | <b>029,955,172,000</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            | <b>21 364 712 943 002 600.00</b> | <b>963,475,480,980</b> | <b>029,955,590,822</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                      | <b>0</b>               | <b>34,866</b>          |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            | <b>21,364,712,943,002,600.00</b> | <b>963,475,480,980</b> | <b>029,955,625,688</b> |