



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Interest Rates Daily MTM Report

Daily summary for: 12/10/2012

| Contract Details                  | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DABE On 02/11/2012 Any day expiry |        |            | 8.64320   | 8.64320   | 8.72580            | 8.72580            |                   | 16.88      | 0.00        | 0                | 0             |
| <b>Total DABE Future</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DABE On 02/11/2012 Any day expiry | 8.43   | Call       |           |           | 333.74180          | 0.33374            | 265,186           | 16.18      | 0.00        | 0                | 0             |
| DABE On 02/11/2012 Any day expiry | 8.43   | Put        |           |           | 37.94180           | 0.03794            | 51,986            | 16.18      | 0.00        | 0                | 0             |
| DABE On 02/11/2012 Any day expiry | 8.44   | Call       |           |           | 326.05150          | 0.32605            | 258,117           | 16.21      | 0.00        | 0                | 0             |
| DABE On 02/11/2012 Any day expiry | 8.44   | Put        |           |           | 40.25150           | 0.04025            | 54,917            | 16.21      | 0.00        | 0                | 0             |
| DABE On 02/11/2012 Any day expiry | 8.45   | Call       |           |           | 318.45810          | 0.31846            | 251,157           | 16.24      | 0.00        | 0                | 0             |
| DABE On 02/11/2012 Any day expiry | 8.45   | Put        |           |           | 42.65810           | 0.04266            | 57,957            | 16.24      | 0.00        | 0                | 0             |
| DABE On 02/11/2012 Any day expiry | 8.60   | Call       |           |           | 217.05210          | 0.21705            | 160,622           | 16.72      | 0.00        | 0                | 10,000        |
| DABE On 02/11/2012 Any day expiry | 8.60   | Put        |           |           | 91.25210           | 0.09125            | 117,422           | 16.72      | 0.00        | 0                | 0             |
| DABE On 02/11/2012 Any day expiry | 8.75   | Call       |           |           | 140.25620          | 0.14026            | 99,483            | 17.63      | 0.00        | 25,000           | 0             |
| DABE On 02/11/2012 Any day expiry | 8.75   | Put        |           |           | 164.45620          | 0.16446            | 206,283           | 17.63      | 0.00        | 0                | 0             |
| <b>Total DABE Option</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>25,000</b>    | <b>10,000</b> |
| <b>Total For DABE</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>25,000</b>    | <b>10,000</b> |
| DABG On 07/11/2012 Any day expiry |        |            | 8.64930   | 8.64930   | 8.73190            | 8.73190            |                   | 16.71      | 0.00        | 0                | 0             |
| <b>Total DABG Future</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DABG On 07/11/2012 Any day expiry | 8.49   | Call       |           |           | 304.58700          | 0.30459            | 240,859           | 16.19      | 0.00        | 0                | 0             |
| DABG On 07/11/2012 Any day expiry | 8.49   | Put        |           |           | 62.68700           | 0.06269            | 81,559            | 16.19      | 0.00        | 0                | 0             |
| DABG On 07/11/2012 Any day expiry | 8.50   | Call       |           |           | 297.67180          | 0.29767            | 234,593           | 16.23      | 0.00        | 0                | 0             |
| DABG On 07/11/2012 Any day expiry | 8.50   | Put        |           |           | 65.77180           | 0.06577            | 85,293            | 16.23      | 0.00        | 0                | 0             |
| DABG On 07/11/2012 Any day expiry | 8.51   | Call       |           |           | 290.85510          | 0.29086            | 228,434           | 16.26      | 0.00        | 0                | 0             |
| DABG On 07/11/2012 Any day expiry | 8.51   | Put        |           |           | 68.95510           | 0.06896            | 89,134            | 16.26      | 0.00        | 0                | 0             |
| DABG On 07/11/2012 Any day expiry | 8.70   | Call       |           |           | 180.54710          | 0.18055            | 133,442           | 17.05      | 0.00        | 0                | 15,000        |
| DABG On 07/11/2012 Any day expiry | 8.70   | Put        |           |           | 148.64710          | 0.14865            | 184,142           | 17.05      | 0.00        | 0                | 0             |
| <b>Total DABG Option</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000</b> |
| <b>Total For DABG</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000</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 |
|--------------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DABH                     | On | 12/10/2012 | Any day expiry |        |            | 8.60340   | 8.60340   | 8.70730            | 8.70730            |                   | 15.53      | 0.00        | 12,300           | 0             |
| <b>Total DABH Future</b> |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,300</b>    | <b>0</b>      |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.49   | Call       |           |           | 217.85950          | 0.21786            | 113,400           | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.49   | Put        |           |           | 0.55950            | 0.00056            | 0,000             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.50   | Call       |           |           | 208.01230          | 0.20801            | 103,400           | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.50   | Put        |           |           | 0.71230            | 0.00071            | 0,000             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.51   | Call       |           |           | 198.20280          | 0.19820            | 93,400            | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.51   | Put        |           |           | 0.90280            | 0.00090            | 0,000             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.80   | Call       |           |           | 10.77400           | 0.01077            | 0,000             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.80   | Put        |           |           | 103.47400          | 0.10347            | 196,600           | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.60   | Call       |           |           | 113.50680          | 0.11351            | 3,400             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.60   | Put        |           |           | 6.20680            | 0.00621            | 0,000             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.70   | Call       |           |           | 39.73610           | 0.03974            | 0,000             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.70   | Put        |           |           | 32.43610           | 0.03244            | 96,600            | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.75   | Call       |           |           | 21.16870           | 0.02117            | 0,000             | 15.53      | 0.00        | 0                | 0             |
| DABH                     | On | 12/10/2012 | Any day expiry | 8.75   | Put        |           |           | 63.86870           | 0.06387            | 146,600           | 15.53      | 0.00        | 0                | 0             |
| <b>Total DABH Option</b> |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DABH</b>    |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>12,300</b>    | <b>0</b>      |
| DABI                     | On | 12/10/2012 | Any day expiry |        |            | 7.05000   | 7.05000   | 7.12390            | 7.12390            |                   | 14.14      | 0.00        | 0                | 0             |
| <b>Total DABI Future</b> |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DABI                     | On | 12/10/2012 | Any day expiry | 6.99   | Call       |           |           | 134.88950          | 0.13489            | 60,000            | 14.14      | 0.00        | 0                | 0             |
| DABI                     | On | 12/10/2012 | Any day expiry | 6.99   | Put        |           |           | 0.98950            | 0.00099            | 0,000             | 14.14      | 0.00        | 0                | 0             |
| DABI                     | On | 12/10/2012 | Any day expiry | 7.00   | Call       |           |           | 125.22560          | 0.12523            | 50,000            | 14.14      | 0.00        | 0                | 0             |
| DABI                     | On | 12/10/2012 | Any day expiry | 7.00   | Put        |           |           | 1.32560            | 0.00133            | 0,000             | 14.14      | 0.00        | 0                | 0             |
| DABI                     | On | 12/10/2012 | Any day expiry | 7.01   | Call       |           |           | 115.66410          | 0.11566            | 40,000            | 14.14      | 0.00        | 0                | 0             |
| DABI                     | On | 12/10/2012 | Any day expiry | 7.01   | Put        |           |           | 1.76410            | 0.00176            | 0,000             | 14.14      | 0.00        | 0                | 0             |
| DABI                     | On | 12/10/2012 | Any day expiry | 7.11   | Call       |           |           | 34.57320           | 0.03457            | 0,000             | 14.14      | 0.00        | 0                | 0             |
| DABI                     | On | 12/10/2012 | Any day expiry | 7.11   | Put        |           |           | 20.67320           | 0.02067            | 60,000            | 14.14      | 0.00        | 0                | 0             |
| <b>Total DABI Option</b> |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DABI</b>    |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DABJ                     | On | 15/10/2012 | Any day expiry |        |            | 8.82700   | 8.82700   | 8.94590            | 8.94590            |                   | 10.52      | 0.00        | 0                | 3,000         |
| <b>Total DABJ Future</b> |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,000</b>  |
| DABJ                     | On | 15/10/2012 | Any day expiry | 8.89   | Call       |           |           | 77.47660           | 0.07748            | 16,308            | 12.55      | 0.00        | 0                | 0             |
| DABJ                     | On | 15/10/2012 | Any day expiry | 8.89   | Put        |           |           | 21.57660           | 0.02158            | 79,308            | 12.55      | 0.00        | 0                | 0             |
| DABJ                     | On | 15/10/2012 | Any day expiry | 8.90   | Call       |           |           | 70.23830           | 0.07024            | 14,383            | 12.77      | 0.00        | 0                | 0             |
| DABJ                     | On | 15/10/2012 | Any day expiry | 8.90   | Put        |           |           | 24.33830           | 0.02434            | 87,383            | 12.77      | 0.00        | 0                | 0             |
| DABJ                     | On | 15/10/2012 | Any day expiry | 8.91   | Call       |           |           | 63.29970           | 0.06330            | 12,685            | 13.00      | 0.00        | 0                | 0             |
| DABJ                     | On | 15/10/2012 | Any day expiry | 8.91   | Put        |           |           | 27.39970           | 0.02740            | 95,685            | 13.00      | 0.00        | 0                | 0             |
| DABJ                     | On | 15/10/2012 | Any day expiry | 9.09   | Call       |           |           | 9.42860            | 0.00943            | 1,527             | 17.04      | 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 |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DABJ On 15/10/2012 Any day expiry | 9.09   | Put        |           |           | 153.52860          | 0.15353            | 264,527           | 17.04      | 0.00        | 0                | 3,000         |
| <b>Total DABJ Option</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,000</b>  |
| <b>Total For DABJ</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,000</b>  |
| DAUS On 31/10/2012 Any day expiry |        |            | 8.64080   | 8.64080   | 8.72330            | 8.72330            |                   | 16.79      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry |        |            | 8.67730   | 8.67730   | 8.76010            | 8.76010            |                   | 16.68      | 0.00        | 0                | 0             |
| DAUS On 27/12/2012 Any day expiry |        |            | 8.71090   | 8.71090   | 8.79400            | 8.79400            |                   | 16.75      | 0.00        | 0                | 0             |
| DAUS On 29/01/2013 Any day expiry |        |            | 8.75180   | 8.75180   | 8.83510            | 8.83510            |                   | 18.81      | 0.00        | 0                | 0             |
| DAUS On 26/02/2013 Any day expiry |        |            | 8.78390   | 8.78390   | 8.86730            | 8.86730            |                   | 17.22      | 0.00        | 0                | 0             |
| DAUS On 26/03/2013 Any day expiry |        |            | 8.81600   | 8.81600   | 8.89960            | 8.89960            |                   | 17.26      | 0.00        | 0                | 0             |
| DAUS On 26/04/2013 Any day expiry |        |            | 8.85110   | 8.85110   | 8.93480            | 8.93480            |                   | 17.47      | 0.00        | 0                | 0             |
| <b>Total DAUS Future</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DAUS On 31/10/2012 Any day expiry | 7.40   | Call       |           |           | 1,323.36250        | 1.32336            | 1,240,866         | 21.09      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 7.40   | Put        |           |           | 0.06250            | 0.00006            | 0,066             | 21.09      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 7.72   | Call       |           |           | 1,003.87540        | 1.00388            | 921,507           | 19.66      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 7.72   | Put        |           |           | 0.57540            | 0.00058            | 0,707             | 19.66      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 7.85   | Call       |           |           | 874.64180          | 0.87464            | 792,352           | 18.80      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 7.85   | Put        |           |           | 1.34180            | 0.00134            | 1,552             | 18.80      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 8.72   | Call       |           |           | 144.36790          | 0.14437            | 101,076           | 17.35      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 8.72   | Put        |           |           | 141.06790          | 0.14107            | 180,276           | 17.35      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 9.02   | Call       |           |           | 56.78860           | 0.05679            | 36,083            | 19.73      | 0.00        | 0                | 8,220         |
| DAUS On 31/10/2012 Any day expiry | 9.02   | Put        |           |           | 353.48860          | 0.35349            | 415,283           | 19.73      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 8.00   | Call       |           |           | 725.98350          | 0.72598            | 643,976           | 17.31      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 8.00   | Put        |           |           | 2.68350            | 0.00268            | 3,176             | 17.31      | 0.00        | 0                | 8,220         |
| DAUS On 31/10/2012 Any day expiry | 8.25   | Call       |           |           | 482.26580          | 0.48227            | 404,079           | 15.48      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 8.25   | Put        |           |           | 8.96580            | 0.00897            | 13,280            | 15.48      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 8.51   | Call       |           |           | 267.07050          | 0.26707            | 203,410           | 16.33      | 0.00        | 0                | 0             |
| DAUS On 31/10/2012 Any day expiry | 8.51   | Put        |           |           | 53.77050           | 0.05377            | 72,610            | 16.33      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 8.72   | Call       |           |           | 242.94140          | 0.24294            | 196,093           | 17.05      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 8.72   | Put        |           |           | 202.84140          | 0.20284            | 238,793           | 17.05      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 9.02   | Call       |           |           | 137.78920          | 0.13779            | 107,692           | 18.66      | 0.00        | 0                | 8,440         |
| DAUS On 30/11/2012 Any day expiry | 9.02   | Put        |           |           | 397.68920          | 0.39769            | 450,392           | 18.66      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 7.85   | Call       |           |           | 916.46210          | 0.91646            | 834,843           | 15.59      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 7.85   | Put        |           |           | 6.36210            | 0.00636            | 7,543             | 15.59      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 8.00   | Call       |           |           | 772.79800          | 0.77280            | 693,417           | 15.48      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 8.00   | Put        |           |           | 12.69800           | 0.01270            | 16,117            | 15.48      | 0.00        | 0                | 8,440         |
| DAUS On 30/11/2012 Any day expiry | 8.51   | Call       |           |           | 358.74550          | 0.35875            | 298,670           | 16.26      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 8.51   | Put        |           |           | 108.64550          | 0.10865            | 131,370           | 16.26      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 7.72   | Call       |           |           | 1,044.22600        | 1.04423            | 961,683           | 16.15      | 0.00        | 0                | 0             |
| DAUS On 30/11/2012 Any day expiry | 7.72   | Put        |           |           | 4.12600            | 0.00413            | 4,383             | 16.15      | 0.00        | 0                | 0             |
| DAUS On 27/12/2012 Any day expiry | 8.72   | Call       |           |           | 311.49520          | 0.31150            | 262,720           | 16.85      | 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 |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 27/12/2012 | Any day expiry | 8.72   | Put        |           |           | 237.49520          | 0.23750            | 271,820           | 16.85      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 9.02   | Call       |           |           | 199.25130          | 0.19925            | 165,410           | 18.26      | 0.00  | 0                | 7,530         |
| DAUS             | On | 27/12/2012 | Any day expiry | 9.02   | Put        |           |           | 425.25130          | 0.42525            | 474,510           | 18.26      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.85   | Call       |           |           | 959.10180          | 0.95910            | 878,223           | 15.31      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.85   | Put        |           |           | 15.10180           | 0.01510            | 17,323            | 15.31      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.00   | Call       |           |           | 820.14370          | 0.82014            | 742,481           | 15.32      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.00   | Put        |           |           | 26.14370           | 0.02614            | 31,582            | 15.32      | 0.00  | 0                | 7,530         |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.51   | Call       |           |           | 424.71370          | 0.42471            | 366,288           | 16.16      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.51   | Put        |           |           | 140.71370          | 0.14071            | 165,388           | 16.16      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.72   | Call       |           |           | 1,084.42030        | 1.08442            | 1,002,747         | 15.90      | 0.00  | 0                | 0             |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.72   | Put        |           |           | 10.42030           | 0.01042            | 11,847            | 15.90      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.62   | Call       |           |           | 436.67130          | 0.43667            | 383,093           | 16.52      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.62   | Put        |           |           | 221.57130          | 0.22157            | 251,293           | 16.52      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.72   | Call       |           |           | 386.84350          | 0.38684            | 336,894           | 16.85      | 0.00  | 0                | 6,625         |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.72   | Put        |           |           | 271.74350          | 0.27174            | 305,094           | 16.85      | 0.00  | 0                | 6,625         |
| DAUS             | On | 29/01/2013 | Any day expiry | 9.02   | Call       |           |           | 269.32110          | 0.26932            | 231,924           | 18.06      | 0.00  | 0                | 6,625         |
| DAUS             | On | 29/01/2013 | Any day expiry | 9.02   | Put        |           |           | 454.22110          | 0.45422            | 500,124           | 18.06      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.00   | Call       |           |           | 878.72970          | 0.87873            | 802,721           | 15.34      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.00   | Put        |           |           | 43.62970           | 0.04363            | 50,921            | 15.34      | 0.00  | 0                | 6,625         |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.60   | Call       |           |           | 447.28510          | 0.44729            | 392,974           | 16.46      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.60   | Put        |           |           | 212.18510          | 0.21219            | 241,174           | 16.46      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.61   | Call       |           |           | 441.94980          | 0.44195            | 388,007           | 16.49      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 8.61   | Put        |           |           | 216.84980          | 0.21685            | 246,207           | 16.49      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 7.85   | Call       |           |           | 1,013.73820        | 1.01374            | 934,398           | 15.44      | 0.00  | 0                | 0             |
| DAUS             | On | 29/01/2013 | Any day expiry | 7.85   | Put        |           |           | 28.63820           | 0.02864            | 32,598            | 15.44      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 9.02   | Call       |           |           | 325.25190          | 0.32525            | 285,820           | 18.06      | 0.00  | 0                | 6,245         |
| DAUS             | On | 26/02/2013 | Any day expiry | 9.02   | Put        |           |           | 477.95190          | 0.47795            | 521,920           | 18.06      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.61   | Call       |           |           | 500.49570          | 0.50050            | 446,038           | 16.58      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.61   | Put        |           |           | 243.19570          | 0.24320            | 272,138           | 16.58      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.62   | Call       |           |           | 495.26940          | 0.49527            | 441,179           | 16.61      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.62   | Put        |           |           | 247.96940          | 0.24797            | 277,280           | 16.61      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.72   | Call       |           |           | 445.66360          | 0.44566            | 395,236           | 16.95      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.72   | Put        |           |           | 298.36360          | 0.29836            | 331,336           | 16.95      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 7.85   | Call       |           |           | 1,058.80750        | 1.05881            | 980,071           | 15.55      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 7.85   | Put        |           |           | 41.50750           | 0.04151            | 46,171            | 15.55      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.00   | Call       |           |           | 927.01860          | 0.92702            | 852,111           | 15.50      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.00   | Put        |           |           | 59.71860           | 0.05972            | 68,211            | 15.50      | 0.00  | 0                | 6,245         |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.60   | Call       |           |           | 505.77130          | 0.50577            | 450,946           | 16.55      | 0.00  | 0                | 0             |
| DAUS             | On | 26/02/2013 | Any day expiry | 8.60   | Put        |           |           | 238.47130          | 0.23847            | 267,046           | 16.55      | 0.00  | 0                | 0             |
| DAUS             | On | 26/03/2013 | Any day expiry | 9.04   | Call       |           |           | 370.77630          | 0.37078            | 330,503           | 18.11      | 0.00  | 0                | 0             |
| DAUS             | On | 26/03/2013 | Any day expiry | 9.04   | Put        |           |           | 511.17630          | 0.51118            | 554,503           | 18.11      | 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  |
|---------------------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| DAUS                            | On | 26/03/2013 | Any day expiry | 9.05   | Call       |           |           | 367.37720          | 0.36738            | 327,400           | 18.14      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/03/2013 | Any day expiry | 9.05   | Put        |           |           | 517.77720          | 0.51778            | 561,401           | 18.14      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/03/2013 | Any day expiry | 9.06   | Call       |           |           | 364.01240          | 0.36401            | 324,333           | 18.18      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/03/2013 | Any day expiry | 9.06   | Put        |           |           | 524.41240          | 0.52441            | 568,333           | 18.18      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/03/2013 | Any day expiry | 8.00   | Call       |           |           | 973.47490          | 0.97347            | 899,791           | 15.57      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/03/2013 | Any day expiry | 8.00   | Put        |           |           | 73.87490           | 0.07387            | 83,791            | 15.57      | 0.00        | 0                | 7,500          |
| DAUS                            | On | 26/03/2013 | Any day expiry | 9.02   | Call       |           |           | 377.68050          | 0.37768            | 336,803           | 18.04      | 0.00        | 0                | 7,500          |
| DAUS                            | On | 26/03/2013 | Any day expiry | 9.02   | Put        |           |           | 498.08050          | 0.49808            | 540,803           | 18.04      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.05   | Call       |           |           | 422.23110          | 0.42223            | 381,355           | 18.14      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.05   | Put        |           |           | 537.43110          | 0.53743            | 580,255           | 18.14      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.06   | Call       |           |           | 418.74950          | 0.41875            | 378,152           | 18.17      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.06   | Put        |           |           | 543.94950          | 0.54395            | 587,052           | 18.17      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 8.00   | Call       |           |           | 1,025.04530        | 1.02505            | 950,446           | 15.60      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 8.00   | Put        |           |           | 90.24530           | 0.09025            | 99,346            | 15.60      | 0.00        | 0                | 7,500          |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.02   | Call       |           |           | 432.87050          | 0.43287            | 391,155           | 18.04      | 0.00        | 0                | 7,500          |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.02   | Put        |           |           | 518.07050          | 0.51807            | 560,055           | 18.04      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.04   | Call       |           |           | 425.74500          | 0.42575            | 384,590           | 18.10      | 0.00        | 0                | 0              |
| DAUS                            | On | 26/04/2013 | Any day expiry | 9.04   | Put        |           |           | 530.94500          | 0.53094            | 573,490           | 18.10      | 0.00        | 0                | 0              |
| <b>Total DAUS Option</b>        |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>117,370</b> |
| <b>Total For DAUS</b>           |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>117,370</b> |
| <b>Total for Any day expiry</b> |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>37,300</b>    | <b>148,370</b> |
| 2025                            | On | 01/11/2012 | Bond Future    |        |            | 110.80361 | 110.80361 | 110.80458          | 110.80458          |                   |            | 0.00        | 0                | 6,017          |
| <b>Total 2025 Future</b>        |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,017</b>   |
| 2025                            | On | 01/11/2012 | Bond Future    | 99.99  | Call       |           |           | 10,814.58000       | 10.81458           | 10,813,610        |            | 0.00        | 0                | 0              |
| 2025                            | On | 01/11/2012 | Bond Future    | 99.99  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| 2025                            | On | 01/11/2012 | Bond Future    | 100.00 | Call       |           |           | 10,804.58000       | 10.80458           | 10,803,610        |            | 0.00        | 0                | 0              |
| 2025                            | On | 01/11/2012 | Bond Future    | 100.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| 2025                            | On | 01/11/2012 | Bond Future    | 100.01 | Call       |           |           | 10,794.58000       | 10.79458           | 10,793,610        |            | 0.00        | 0                | 0              |
| 2025                            | On | 01/11/2012 | Bond Future    | 100.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| <b>Total 2025 Option</b>        |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For 2025</b>           |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,017</b>   |
| 2038                            | On | 01/11/2012 | Bond Future    |        |            | 107.25641 | 107.25641 | 108.50777          | 108.50777          |                   |            | 0.00        | 0                | 0              |
| <b>Total 2038 Future</b>        |    |            |                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| 2038                            | On | 01/11/2012 | Bond Future    | 98.99  | Call       |           |           | 9,517.77000        | 9.51777            | 8,266,410         |            | 0.00        | 0                | 0              |
| 2038                            | On | 01/11/2012 | Bond Future    | 98.99  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| 2038                            | On | 01/11/2012 | Bond Future    | 99.00  | Call       |           |           | 9,507.77000        | 9.50777            | 8,256,410         |            | 0.00        | 0                | 0              |
| 2038                            | On | 01/11/2012 | Bond Future    | 99.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| 2038                            | On | 01/11/2012 | Bond Future    | 99.01  | Call       |           |           | 9,497.77000        | 9.49777            | 8,246,410         |            | 0.00        | 0                | 0              |
| 2038                            | On | 01/11/2012 | Bond Future    | 99.01  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 2038 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For 2038</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 2050 On 01/11/2012 Bond Future |        |            | 116.73278 | 116.73278 | 116.73130          | 116.73130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total 2050 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 2050 On 01/11/2012 Bond Future | 103.99 | Call       |           |           | 12,741.30000       | 12.74130           | 12,742,780        |            |  | 0.00        | 0                | 0             |
| 2050 On 01/11/2012 Bond Future | 103.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| 2050 On 01/11/2012 Bond Future | 104.00 | Call       |           |           | 12,731.30000       | 12.73130           | 12,732,780        |            |  | 0.00        | 0                | 0             |
| 2050 On 01/11/2012 Bond Future | 104.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| 2050 On 01/11/2012 Bond Future | 104.01 | Call       |           |           | 12,721.30000       | 12.72130           | 12,722,780        |            |  | 0.00        | 0                | 0             |
| 2050 On 01/11/2012 Bond Future | 104.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| <b>Total 2050 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For 2050</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL28 On 01/11/2012 Bond Future |        |            | 110.98140 | 110.98140 | 110.98011          | 110.98011          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL28 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL28 On 01/11/2012 Bond Future | 105.99 | Call       |           |           | 4,990.11000        | 4.99011            | 4,991,400         |            |  | 0.00        | 0                | 0             |
| EL28 On 01/11/2012 Bond Future | 105.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| EL28 On 01/11/2012 Bond Future | 106.00 | Call       |           |           | 4,980.11000        | 4.98011            | 4,981,400         |            |  | 0.00        | 0                | 0             |
| EL28 On 01/11/2012 Bond Future | 106.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| EL28 On 01/11/2012 Bond Future | 106.01 | Call       |           |           | 4,970.11000        | 4.97011            | 4,971,400         |            |  | 0.00        | 0                | 0             |
| EL28 On 01/11/2012 Bond Future | 106.01 | 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>      |
| ES33 On 01/11/2012 Bond Future |        |            | 9.06141   | 86.54294  | 9.14809            | 85.83342           |                   |            |  | 0.00        | 0                | 303           |
| ES33 On 07/02/2013 Bond Future |        |            | 9.17066   | 87.75471  | 9.26036            | 87.03497           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>303</b>    |
| ES33 On 01/11/2012 Bond Future | 9.20   | Call       |           |           | 420.53000          | 0.42053            | 1,130,050         |            |  | 0.00        | 0                | 0             |
| ES33 On 01/11/2012 Bond Future | 9.20   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| ES33 On 07/02/2013 Bond Future | 8.54   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| ES33 On 07/02/2013 Bond Future | 8.54   | Put        |           |           | 6,060.96000        | 6.06096            | 5,341,220         |            |  | 0.00        | 0                | 0             |
| ES33 On 07/02/2013 Bond Future | 8.55   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| ES33 On 07/02/2013 Bond Future | 8.55   | Put        |           |           | 5,972.27000        | 5.97227            | 5,252,530         |            |  | 0.00        | 0                | 0             |
| ES33 On 07/02/2013 Bond Future | 8.56   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| ES33 On 07/02/2013 Bond Future | 8.56   | Put        |           |           | 5,883.71000        | 5.88371            | 5,163,970         |            |  | 0.00        | 0                | 0             |
| <b>Total ES33 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>303</b>    |
| R023 On 01/11/2012 Bond Future |        |            | 7.17990   | 105.52311 | 7.24115            | 105.07163          |                   |            |  | 0.00        | 0                | 1,049         |
| R023 On 07/02/2013 Bond Future |        |            | 7.25695   | 107.00067 | 7.32075            | 106.54242          |                   |            |  | 0.00        | 0                | 0             |
| R023 On 02/05/2013 Bond Future |        |            | 7.32106   | 104.38202 | 7.38701            | 103.91851          |                   |            |  | 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 R023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,049</b>  |
| R023                     | On | 01/11/2012 | Bond Future | 7.04   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 01/11/2012 | Bond Future | 7.04   | Put        |           |           | 1,492.26000        | 1.49226            | 1,040,780         |            | 0.00        | 0                | 0             |
| R023                     | On | 01/11/2012 | Bond Future | 7.05   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 01/11/2012 | Bond Future | 7.05   | Put        |           |           | 1,417.42000        | 1.41742            | 965,940           |            | 0.00        | 0                | 0             |
| R023                     | On | 01/11/2012 | Bond Future | 7.06   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 01/11/2012 | Bond Future | 7.06   | Put        |           |           | 1,342.65000        | 1.34265            | 891,170           |            | 0.00        | 0                | 0             |
| R023                     | On | 07/02/2013 | Bond Future | 7.04   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 07/02/2013 | Bond Future | 7.04   | Put        |           |           | 2,036.31000        | 2.03631            | 1,578,060         |            | 0.00        | 0                | 0             |
| R023                     | On | 07/02/2013 | Bond Future | 7.05   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 07/02/2013 | Bond Future | 7.05   | Put        |           |           | 1,962.89000        | 1.96289            | 1,504,640         |            | 0.00        | 0                | 0             |
| R023                     | On | 07/02/2013 | Bond Future | 7.06   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 07/02/2013 | Bond Future | 7.06   | Put        |           |           | 1,889.54000        | 1.88954            | 1,431,290         |            | 0.00        | 0                | 0             |
| R023                     | On | 02/05/2013 | Bond Future | 7.04   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 02/05/2013 | Bond Future | 7.04   | Put        |           |           | 2,469.29000        | 2.46929            | 2,005,780         |            | 0.00        | 0                | 0             |
| R023                     | On | 02/05/2013 | Bond Future | 7.05   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 02/05/2013 | Bond Future | 7.05   | Put        |           |           | 2,397.07000        | 2.39707            | 1,933,560         |            | 0.00        | 0                | 0             |
| R023                     | On | 02/05/2013 | Bond Future | 7.06   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R023                     | On | 02/05/2013 | Bond Future | 7.06   | Put        |           |           | 2,324.91000        | 2.32491            | 1,861,400         |            | 0.00        | 0                | 0             |
| <b>Total R023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,049</b>  |
| R157                     | On | 01/11/2012 | Bond Future |        |            | 5.36321   | 123.20690 | 5.41455            | 123.05505          |                   | 2.30       | 0.00        | 0                | 14,429        |
| R157                     | On | 07/02/2013 | Bond Future |        |            | 5.38296   | 124.93213 | 5.44084            | 124.77762          |                   | 2.15       | 0.00        | 0                | 100           |
| R157                     | On | 02/05/2013 | Bond Future |        |            | 5.39199   | 119.64170 | 5.45624            | 119.48567          |                   | 2.09       | 0.00        | 0                | 0             |
| <b>Total R157 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,529</b> |
| R157                     | On | 01/11/2012 | Bond Future | 5.78   | Call       |           |           | 1,092.29000        | 1.09229            | 1,235,300         | 2.37       | 0.00        | 0                | 5,630         |
| R157                     | On | 01/11/2012 | Bond Future | 5.78   | Put        |           |           | 18.40000           | 0.01840            | 9,560             | 2.37       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 6.24   | Call       |           |           | 2,408.48000        | 2.40848            | 2,560,280         | 2.46       | 0.00        | 0                | 0             |
| R157                     | On | 01/11/2012 | Bond Future | 6.24   | Put        |           |           | 0.07000            | 0.00007            | 0,020             | 2.46       | 0.00        | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.28   | Call       |           |           | 2,275.69000        | 2.27569            | 2,417,200         | 2.30       | 0.00        | 0                | 0             |
| R157                     | On | 07/02/2013 | Bond Future | 6.28   | Put        |           |           | 64.20000           | 0.06420            | 51,200            | 2.30       | 0.00        | 0                | 0             |
| R157                     | On | 02/05/2013 | Bond Future | 5.34   | Call       |           |           | 606.55000          | 0.60655            | 676,370           | 2.08       | 0.00        | 0                | 0             |
| R157                     | On | 02/05/2013 | Bond Future | 5.34   | Put        |           |           | 889.04000          | 0.88904            | 802,830           | 2.08       | 0.00        | 0                | 0             |
| R157                     | On | 02/05/2013 | Bond Future | 5.35   | Call       |           |           | 617.58000          | 0.61758            | 688,220           | 2.08       | 0.00        | 0                | 0             |
| R157                     | On | 02/05/2013 | Bond Future | 5.35   | Put        |           |           | 875.73000          | 0.87573            | 790,340           | 2.08       | 0.00        | 0                | 0             |
| R157                     | On | 02/05/2013 | Bond Future | 5.36   | Call       |           |           | 628.74000          | 0.62874            | 700,190           | 2.08       | 0.00        | 0                | 0             |
| R157                     | On | 02/05/2013 | Bond Future | 5.36   | Put        |           |           | 862.56000          | 0.86256            | 777,980           | 2.08       | 0.00        | 0                | 0             |
| <b>Total R157 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,630</b>  |
| <b>Total For R157</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,159</b> |
| R186                     | On | 01/11/2012 | Bond Future |        |            | 7.68128   | 127.98025 | 7.76272            | 127.17452          |                   | 12.52      | 0.00        | 0                | 35,351        |

| 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 | 07/02/2013 | Bond Future |        |            | 7.76389   | 124.48246 | 7.84837            | 123.66496          |                   | 13.51      | 62,241,230.00        | 500              | 1,650         |
| R186                     | On | 02/05/2013 | Bond Future |        |            | 7.83718   | 125.98818 | 7.92433            | 125.16106          |                   | 13.15      | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future |        |            | 8.02712   | 123.93882 | 8.15000            | 8.15000            |                   |            | 0.00                 | 0                | 0             |
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>62,241,230.00</b> | <b>500</b>       | <b>37,001</b> |
| R186                     | On | 01/11/2012 | Bond Future | 7.82   | Call       |           |           | 1,825.30000        | 1.82530            | 2,278,130         | 12.58      | 0.00                 | 0                | 1,858         |
| R186                     | On | 01/11/2012 | Bond Future | 7.82   | Put        |           |           | 1,263.01000        | 1.26301            | 910,110           | 12.58      | 0.00                 | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.00   | Call       |           |           | 2,956.61000        | 2.95661            | 3,544,800         | 12.74      | 0.00                 | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.00   | Put        |           |           | 650.80000          | 0.65080            | 433,260           | 12.74      | 0.00                 | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.50   | Call       |           |           | 7,026.64000        | 7.02664            | 7,803,840         | 13.19      | 0.00                 | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.50   | Put        |           |           | 58.55000           | 0.05855            | 30,020            | 13.19      | 0.00                 | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.82   | Call       |           |           | 9,826.24000        | 9.82624            | 10,627,350        | 13.42      | 0.00                 | 0                | 0             |
| R186                     | On | 01/11/2012 | Bond Future | 8.82   | Put        |           |           | 7.98000            | 0.00798            | 3,360             | 13.42      | 0.00                 | 0                | 1,858         |
| R186                     | On | 07/02/2013 | Bond Future | 8.47   | Call       |           |           | 7,442.84000        | 7.44284            | 8,043,110         | 14.12      | 0.00                 | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.47   | Put        |           |           | 1,657.13000        | 1.65713            | 1,439,900         | 14.12      | 0.00                 | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 7.75   | Call       |           |           | 3,362.00000        | 3.36200            | 3,748,720         | 13.51      | 0.00                 | 0                | 1,000         |
| R186                     | On | 07/02/2013 | Bond Future | 7.75   | Put        |           |           | 4,314.65000        | 4.31465            | 3,883,870         | 13.51      | 0.00                 | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.00   | Call       |           |           | 4,608.69000        | 4.60869            | 5,076,520         | 13.72      | 0.00                 | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.00   | Put        |           |           | 3,160.51000        | 3.16051            | 2,810,840         | 13.72      | 0.00                 | 0                | 150           |
| R186                     | On | 07/02/2013 | Bond Future | 8.32   | Call       |           |           | 6,478.39000        | 6.47839            | 7,040,150         | 13.99      | 0.00                 | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 8.32   | Put        |           |           | 2,052.63000        | 2.05263            | 1,796,890         | 13.99      | 0.00                 | 0                | 2,000         |
| R186                     | On | 07/02/2013 | Bond Future | 7.00   | Call       |           |           | 971.49000          | 0.97149            | 1,130,050         | 13.12      | 0.00                 | 0                | 10,300        |
| R186                     | On | 07/02/2013 | Bond Future | 7.00   | Put        |           |           | 9,541.94000        | 9.54194            | 8,883,000         | 13.12      | 0.00                 | 0                | 0             |
| R186                     | On | 07/02/2013 | Bond Future | 7.25   | Call       |           |           | 1,557.74000        | 1.55774            | 1,784,450         | 13.25      | 0.00                 | 0                | 670           |
| R186                     | On | 07/02/2013 | Bond Future | 7.25   | Put        |           |           | 7,517.46000        | 7.51746            | 6,926,670         | 13.25      | 0.00                 | 0                | 0             |
| R186                     | On | 02/05/2013 | Bond Future | 7.41   | Call       |           |           | 2,829.88000        | 2.82988            | 3,127,580         | 12.99      | 0.00                 | 0                | 0             |
| R186                     | On | 02/05/2013 | Bond Future | 7.41   | Put        |           |           | 7,827.92000        | 7.82792            | 7,298,500         | 12.99      | 0.00                 | 0                | 0             |
| R186                     | On | 02/05/2013 | Bond Future | 7.39   | Call       |           |           | 2,762.55000        | 2.76255            | 3,055,270         | 12.98      | 0.00                 | 0                | 0             |
| R186                     | On | 02/05/2013 | Bond Future | 7.39   | Put        |           |           | 7,960.72000        | 7.96072            | 7,426,320         | 12.98      | 0.00                 | 0                | 0             |
| R186                     | On | 02/05/2013 | Bond Future | 7.40   | Call       |           |           | 2,796.09000        | 2.79609            | 3,091,300         | 12.99      | 0.00                 | 0                | 0             |
| R186                     | On | 02/05/2013 | Bond Future | 7.40   | Put        |           |           | 7,894.14000        | 7.89414            | 7,362,230         | 12.99      | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future | 8.16   | Call       |           |           | 0.00000            | 0.00000            | 1,201,390         |            | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future | 8.16   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 6,336,250         |            | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future | 8.75   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 20               | 10            |
| R186                     | On | 07/11/2013 | Bond Future | 8.14   | Call       |           |           | 0.00000            | 0.00000            | 1,021,650         |            | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future | 8.14   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future | 8.15   | Call       |           |           | 0.00000            | 0.00000            | 1,111,570         |            | 0.00                 | 0                | 0             |
| R186                     | On | 07/11/2013 | Bond Future | 8.15   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>20</b>        | <b>17,846</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>62,241,230.00</b> | <b>520</b>       | <b>54,847</b> |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R189                     | On | 01/11/2012 | Bond Future |        |            | 213.38299 | 213.38299 | 213.38823          | 213.38823          |                   |            | 0.00        | 0                | 0             |
| <b>Total R189 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R189                     | On | 01/11/2012 | Bond Future | 218.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R189                     | On | 01/11/2012 | Bond Future | 218.99 | Put        |           |           | 5,601.77000        | 5.60177            | 5,607,010         |            | 0.00        | 0                | 0             |
| R189                     | On | 01/11/2012 | Bond Future | 219.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R189                     | On | 01/11/2012 | Bond Future | 219.00 | Put        |           |           | 5,611.77000        | 5.61177            | 5,617,010         |            | 0.00        | 0                | 0             |
| R189                     | On | 01/11/2012 | Bond Future | 219.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R189                     | On | 01/11/2012 | Bond Future | 219.01 | Put        |           |           | 5,621.77000        | 5.62177            | 5,627,010         |            | 0.00        | 0                | 0             |
| <b>Total R189 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R189</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197                     | On | 01/11/2012 | Bond Future |        |            | 279.03673 | 279.03673 | 279.03869          | 279.03869          |                   |            | 0.00        | 0                | 6,288         |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,288</b>  |
| R197                     | On | 01/11/2012 | Bond Future | 266.99 | Call       |           |           | 12,048.69000       | 12.04869           | 12,046,730        |            | 0.00        | 0                | 0             |
| R197                     | On | 01/11/2012 | Bond Future | 266.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 01/11/2012 | Bond Future | 267.00 | Call       |           |           | 12,038.69000       | 12.03869           | 12,036,730        |            | 0.00        | 0                | 0             |
| R197                     | On | 01/11/2012 | Bond Future | 267.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                     | On | 01/11/2012 | Bond Future | 267.01 | Call       |           |           | 12,028.69000       | 12.02869           | 12,026,730        |            | 0.00        | 0                | 0             |
| R197                     | On | 01/11/2012 | Bond Future | 267.01 | Put        |           |           | 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>6,288</b>  |
| R201                     | On | 01/11/2012 | Bond Future |        |            | 4.82770   | 111.11451 | 4.87343            | 111.01872          |                   | 1.55       | 0.00        | 0                | 1,560         |
| R201                     | On | 07/02/2013 | Bond Future |        |            | 4.76202   | 108.26222 | 4.81519            | 108.16461          |                   | 1.40       | 0.00        | 0                | 0             |
| R201                     | On | 02/05/2013 | Bond Future |        |            | 4.68299   | 109.57176 | 4.74410            | 109.47327          |                   | 1.20       | 0.00        | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,560</b>  |
| R201                     | On | 01/11/2012 | Bond Future | 5.11   | Call       |           |           | 520.24000          | 0.52024            | 604,590           | 1.61       | 0.00        | 0                | 0             |
| R201                     | On | 01/11/2012 | Bond Future | 5.11   | Put        |           |           | 26.44000           | 0.02644            | 15,000            | 1.61       | 0.00        | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 4.98   | Call       |           |           | 522.68000          | 0.52268            | 585,380           | 1.43       | 0.00        | 0                | 0             |
| R201                     | On | 07/02/2013 | Bond Future | 4.98   | Put        |           |           | 220.89000          | 0.22089            | 185,980           | 1.43       | 0.00        | 0                | 0             |
| R201                     | On | 02/05/2013 | Bond Future | 4.04   | Call       |           |           | 52.30000           | 0.05230            | 64,110            | 1.15       | 0.00        | 0                | 0             |
| R201                     | On | 02/05/2013 | Bond Future | 4.04   | Put        |           |           | 1,194.61000        | 1.19461            | 1,107,930         | 1.15       | 0.00        | 0                | 0             |
| R201                     | On | 02/05/2013 | Bond Future | 4.05   | Call       |           |           | 54.33000           | 0.05433            | 66,510            | 1.15       | 0.00        | 0                | 0             |
| R201                     | On | 02/05/2013 | Bond Future | 4.05   | Put        |           |           | 1,180.31000        | 1.18031            | 1,094,000         | 1.15       | 0.00        | 0                | 0             |
| R201                     | On | 02/05/2013 | Bond Future | 4.06   | Call       |           |           | 56.43000           | 0.05643            | 68,970            | 1.16       | 0.00        | 0                | 0             |
| R201                     | On | 02/05/2013 | Bond Future | 4.06   | Put        |           |           | 1,166.07000        | 1.16607            | 1,080,120         | 1.16       | 0.00        | 0                | 0             |
| <b>Total R201 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,560</b>  |
| R202                     | On | 01/11/2012 | Bond Future |        |            | 205.94756 | 205.94756 | 205.94500          | 205.94500          |                   |            | 0.00        | 0                | 50,731        |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,731</b> |
| R202                     | On | 01/11/2012 | Bond Future | 191.99 | Call       |           |           | 13,955.00000       | 13.95500           | 13,957,560        |            | 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 | 01/11/2012 | Bond Future | 191.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                     | On | 01/11/2012 | Bond Future | 192.00 | Call       |           |           | 13,945.00000       | 13.94500           | 13,947,560        |            | 0.00        | 0                | 0             |
| R202                     | On | 01/11/2012 | Bond Future | 192.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                     | On | 01/11/2012 | Bond Future | 192.01 | Call       |           |           | 13,935.00000       | 13.93500           | 13,937,560        |            | 0.00        | 0                | 0             |
| R202                     | On | 01/11/2012 | Bond Future | 192.01 | 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>50,731</b> |
| R203                     | On | 01/11/2012 | Bond Future |        |            | 5.89909   | 110.97566 | 5.95027            | 110.74993          |                   | 4.67       | 0.00        | 0                | 4,688         |
| R203                     | On | 07/02/2013 | Bond Future |        |            | 5.94844   | 112.52960 | 6.00338            | 112.30024          |                   | 4.51       | 0.00        | 0                | 11,950        |
| R203                     | On | 02/05/2013 | Bond Future |        |            | 5.98871   | 109.73427 | 6.04702            | 109.50244          |                   | 4.46       | 0.00        | 0                | 8             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,646</b> |
| R203                     | On | 01/11/2012 | Bond Future | 6.87   | Call       |           |           | 3,961.93000        | 3.96193            | 4,187,390         | 5.01       | 0.00        | 0                | 0             |
| R203                     | On | 01/11/2012 | Bond Future | 6.87   | Put        |           |           | 0.44000            | 0.00044            | 0,170             | 5.01       | 0.00        | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 5.54   | Call       |           |           | 418.15000          | 0.41815            | 474,680           | 4.41       | 0.00        | 0                | 10,000        |
| R203                     | On | 07/02/2013 | Bond Future | 5.54   | Put        |           |           | 2,371.23000        | 2.37123            | 2,198,400         | 4.41       | 0.00        | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.11   | Call       |           |           | 1,396.76000        | 1.39676            | 1,525,260         | 4.55       | 0.00        | 0                | 12,600        |
| R203                     | On | 07/02/2013 | Bond Future | 6.11   | Put        |           |           | 953.33000          | 0.95333            | 852,470           | 4.55       | 0.00        | 0                | 3,254         |
| R203                     | On | 07/02/2013 | Bond Future | 6.65   | Call       |           |           | 2,965.04000        | 2.96504            | 3,151,200         | 4.73       | 0.00        | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.65   | Put        |           |           | 309.38000          | 0.30938            | 266,180           | 4.73       | 0.00        | 0                | 30,250        |
| R203                     | On | 07/02/2013 | Bond Future | 6.94   | Call       |           |           | 3,974.16000        | 3.97416            | 4,179,340         | 4.84       | 0.00        | 0                | 0             |
| R203                     | On | 07/02/2013 | Bond Future | 6.94   | Put        |           |           | 153.23000          | 0.15323            | 129,050           | 4.84       | 0.00        | 0                | 0             |
| R203                     | On | 02/05/2013 | Bond Future | 5.90   | Call       |           |           | 1,176.24000        | 1.17624            | 1,278,200         | 4.44       | 0.00        | 0                | 0             |
| R203                     | On | 02/05/2013 | Bond Future | 5.90   | Put        |           |           | 1,761.92000        | 1.76192            | 1,632,050         | 4.44       | 0.00        | 0                | 0             |
| R203                     | On | 02/05/2013 | Bond Future | 5.91   | Call       |           |           | 1,194.13000        | 1.19413            | 1,297,100         | 4.44       | 0.00        | 0                | 0             |
| R203                     | On | 02/05/2013 | Bond Future | 5.91   | Put        |           |           | 1,739.85000        | 1.73985            | 1,610,990         | 4.44       | 0.00        | 0                | 0             |
| R203                     | On | 02/05/2013 | Bond Future | 5.89   | Call       |           |           | 1,158.51000        | 1.15851            | 1,259,460         | 4.44       | 0.00        | 0                | 0             |
| R203                     | On | 02/05/2013 | Bond Future | 5.89   | Put        |           |           | 1,784.17000        | 1.78417            | 1,653,290         | 4.44       | 0.00        | 0                | 0             |
| <b>Total R203 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>56,104</b> |
| <b>Total For R203</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>72,750</b> |
| R204                     | On | 01/11/2012 | Bond Future |        |            | 6.20026   | 112.05956 | 6.25137            | 111.78873          |                   | 5.87       | 0.00        | 0                | 5,818         |
| R204                     | On | 07/02/2013 | Bond Future |        |            | 6.25486   | 109.59833 | 6.30902            | 109.32320          |                   | 6.03       | 0.00        | 0                | 3,000         |
| R204                     | On | 02/05/2013 | Bond Future |        |            | 6.30443   | 110.92405 | 6.36130            | 110.64592          |                   | 6.18       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,818</b>  |
| R204                     | On | 01/11/2012 | Bond Future | 7.22   | Call       |           |           | 4,980.47000        | 4.98047            | 5,250,920         | 6.35       | 0.00        | 0                | 0             |
| R204                     | On | 01/11/2012 | Bond Future | 7.22   | Put        |           |           | 0.65000            | 0.00065            | 0,270             | 6.35       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 7.29   | Call       |           |           | 5,050.70000        | 5.05070            | 5,295,040         | 6.49       | 0.00        | 0                | 0             |
| R204                     | On | 07/02/2013 | Bond Future | 7.29   | Put        |           |           | 212.56000          | 0.21256            | 181,770           | 6.49       | 0.00        | 0                | 0             |
| R204                     | On | 02/05/2013 | Bond Future | 6.29   | Call       |           |           | 1,873.01000        | 1.87301            | 2,005,070         | 6.20       | 0.00        | 0                | 0             |
| R204                     | On | 02/05/2013 | Bond Future | 6.29   | Put        |           |           | 2,221.85000        | 2.22185            | 2,075,780         | 6.20       | 0.00        | 0                | 0             |
| R204                     | On | 02/05/2013 | Bond Future | 6.30   | Call       |           |           | 1,897.15000        | 1.89715            | 2,030,260         | 6.20       | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R204                     | On | 02/05/2013 | Bond Future | 6.30   | Put        |           |           | 2,196.98000        | 2.19698            | 2,051,960         | 6.20       | 0.00        | 0                | 0             |
| R204                     | On | 02/05/2013 | Bond Future | 6.31   | Call       |           |           | 1,921.45000        | 1.92145            | 2,055,630         | 6.20       | 0.00        | 0                | 0             |
| R204                     | On | 02/05/2013 | Bond Future | 6.31   | Put        |           |           | 2,172.30000        | 2.17230            | 2,028,350         | 6.20       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,818</b>  |
| R206                     | On | 01/11/2012 | Bond Future |        |            | 4.98547   | 105.18366 | 5.02151            | 105.14160          |                   | 1.00       | 0.00        | 0                | 1,120         |
| R206                     | On | 07/02/2013 | Bond Future |        |            | 4.90060   | 102.89148 | 4.94805            | 102.84837          |                   | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/05/2013 | Bond Future |        |            | 4.78053   | 104.13603 | 4.84390            | 104.09268          |                   | 1.00       | 0.00        | 0                | 0             |
| <b>Total R206 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| R206                     | On | 01/11/2012 | Bond Future | 5.05   | Call       |           |           | 118.09000          | 0.11809            | 140,400           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 01/11/2012 | Bond Future | 5.05   | Put        |           |           | 84.85000           | 0.08485            | 65,100            | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 4.76   | Call       |           |           | 158.83000          | 0.15883            | 175,150           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 07/02/2013 | Bond Future | 4.76   | Put        |           |           | 329.82000          | 0.32982            | 303,030           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/05/2013 | Bond Future | 3.39   | Call       |           |           | 36.64000           | 0.03664            | 40,830            | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/05/2013 | Bond Future | 3.39   | Put        |           |           | 1,039.15000        | 1.03915            | 999,990           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/05/2013 | Bond Future | 3.40   | Call       |           |           | 37.33000           | 0.03733            | 41,590            | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/05/2013 | Bond Future | 3.40   | Put        |           |           | 1,032.89000        | 1.03289            | 993,800           | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/05/2013 | Bond Future | 3.41   | Call       |           |           | 38.04000           | 0.03804            | 42,360            | 1.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/05/2013 | Bond Future | 3.41   | Put        |           |           | 1,026.65000        | 1.02665            | 987,620           | 1.00       | 0.00        | 0                | 0             |
| <b>Total R206 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R206</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| R207                     | On | 01/11/2012 | Bond Future |        |            | 6.54689   | 106.21364 | 6.61316            | 105.82999          |                   | 7.19       | 0.00        | 0                | 18,861        |
| R207                     | On | 07/02/2013 | Bond Future |        |            | 6.61026   | 104.06139 | 6.67994            | 103.67192          |                   | 7.44       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2013 | Bond Future |        |            | 6.66974   | 105.32010 | 6.74246            | 104.92620          |                   | 7.65       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,861</b> |
| R207                     | On | 01/11/2012 | Bond Future | 7.58   | Call       |           |           | 5,405.08000        | 5.40508            | 5,787,860         | 7.78       | 0.00        | 0                | 0             |
| R207                     | On | 01/11/2012 | Bond Future | 7.58   | Put        |           |           | 1.42000            | 0.00142            | 0,550             | 7.78       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 7.66   | Call       |           |           | 5,571.47000        | 5.57147            | 5,914,120         | 7.93       | 0.00        | 0                | 0             |
| R207                     | On | 07/02/2013 | Bond Future | 7.66   | Put        |           |           | 279.94000          | 0.27994            | 233,120           | 7.93       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2013 | Bond Future | 6.44   | Call       |           |           | 1,641.41000        | 1.64141            | 1,799,000         | 7.55       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2013 | Bond Future | 6.44   | Put        |           |           | 3,291.96000        | 3.29196            | 3,055,650         | 7.55       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2013 | Bond Future | 6.45   | Call       |           |           | 1,663.36000        | 1.66336            | 1,822,360         | 7.56       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2013 | Bond Future | 6.45   | Put        |           |           | 3,258.82000        | 3.25882            | 3,023,920         | 7.56       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2013 | Bond Future | 6.46   | Call       |           |           | 1,685.48000        | 1.68548            | 1,845,900         | 7.56       | 0.00        | 0                | 0             |
| R207                     | On | 02/05/2013 | Bond Future | 6.46   | Put        |           |           | 3,225.89000        | 3.22589            | 2,992,410         | 7.56       | 0.00        | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,861</b> |
| R208                     | On | 01/11/2012 | Bond Future |        |            | 6.72745   | 100.82002 | 6.79872            | 100.36914          |                   | 8.88       | 0.00        | 0                | 11,904        |
| R208                     | On | 07/02/2013 | Bond Future |        |            | 6.79229   | 102.23174 | 6.86678            | 101.77418          |                   | 8.73       | 0.00        | 0                | 3,000         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R208                     | On | 02/05/2013 | Bond Future |        |            | 6.84926   | 100.07538 | 6.92659            | 99.61256           |                   | 9.13       | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,904</b> |
| R208                     | On | 01/11/2012 | Bond Future | 6.81   | Call       |           |           | 892.53000          | 0.89253            | 1,124,490         | 8.92       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 6.81   | Put        |           |           | 821.40000          | 0.82140            | 602,480           | 8.92       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 7.50   | Call       |           |           | 4,326.53000        | 4.32653            | 4,766,320         | 9.40       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 7.50   | Put        |           |           | 21.80000           | 0.02180            | 10,710            | 9.40       | 0.00        | 0                | 12,250        |
| R208                     | On | 01/11/2012 | Bond Future | 7.70   | Call       |           |           | 5,494.82000        | 5.49482            | 5,942,790         | 9.54       | 0.00        | 0                | 0             |
| R208                     | On | 01/11/2012 | Bond Future | 7.70   | Put        |           |           | 5.07000            | 0.00507            | 2,160             | 9.54       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 6.00   | Call       |           |           | 350.97000          | 0.35097            | 416,200           | 8.43       | 0.00        | 0                | 12,250        |
| R208                     | On | 07/02/2013 | Bond Future | 6.00   | Put        |           |           | 5,840.30000        | 5.84030            | 5,447,970         | 8.43       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 7.78   | Call       |           |           | 5,828.59000        | 5.82859            | 6,218,040         | 9.37       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 7.78   | Put        |           |           | 425.05000          | 0.42505            | 356,940           | 9.37       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 8.83   | Call       |           |           | 11,198.43000       | 11.19843           | 11,649,600        | 9.37       | 0.00        | 0                | 0             |
| R208                     | On | 07/02/2013 | Bond Future | 8.83   | Put        |           |           | 27.08000           | 0.02708            | 20,690            | 9.37       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2013 | Bond Future | 6.64   | Call       |           |           | 1,913.42000        | 1.91342            | 2,103,760         | 9.00       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2013 | Bond Future | 6.64   | Put        |           |           | 3,642.13000        | 3.64213            | 3,369,650         | 9.00       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2013 | Bond Future | 6.65   | Call       |           |           | 1,938.21000        | 1.93821            | 2,130,180         | 9.00       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2013 | Bond Future | 6.65   | Put        |           |           | 3,605.97000        | 3.60597            | 3,335,120         | 9.00       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2013 | Bond Future | 6.66   | Call       |           |           | 1,963.19000        | 1.96319            | 2,156,790         | 9.01       | 0.00        | 0                | 0             |
| R208                     | On | 02/05/2013 | Bond Future | 6.66   | Put        |           |           | 3,570.06000        | 3.57006            | 3,300,840         | 9.01       | 0.00        | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,500</b> |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>39,404</b> |
| R209                     | On | 01/11/2012 | Bond Future |        |            | 8.46098   | 78.25233  | 8.54731            | 77.53927           |                   | 18.12      | 0.00        | 0                | 7,349         |
| R209                     | On | 07/02/2013 | Bond Future |        |            | 8.54221   | 79.34810  | 8.63120            | 78.62471           |                   | 16.30      | 0.00        | 0                | 0             |
| R209                     | On | 02/05/2013 | Bond Future |        |            | 8.61275   | 77.16621  | 8.70404            | 76.43427           |                   | 19.97      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,349</b>  |
| R209                     | On | 01/11/2012 | Bond Future | 8.99   | Call       |           |           | 3,768.18000        | 3.76818            | 4,377,030         | 18.73      | 0.00        | 0                | 0             |
| R209                     | On | 01/11/2012 | Bond Future | 8.99   | Put        |           |           | 268.71000          | 0.26871            | 164,500           | 18.73      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 8.63   | Call       |           |           | 2,940.65000        | 2.94065            | 3,317,150         | 16.45      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 8.63   | Put        |           |           | 2,950.33000        | 2.95033            | 2,603,440         | 16.45      | 0.00        | 0                | 11,000        |
| R209                     | On | 07/02/2013 | Bond Future | 8.83   | Call       |           |           | 3,812.51000        | 3.81251            | 4,249,930         | 16.68      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 8.83   | Put        |           |           | 2,234.47000        | 2.23447            | 1,948,500         | 16.68      | 0.00        | 0                | 14,000        |
| R209                     | On | 07/02/2013 | Bond Future | 9.06   | Call       |           |           | 4,933.46000        | 4.93346            | 5,433,970         | 16.95      | 0.00        | 0                | 0             |
| R209                     | On | 07/02/2013 | Bond Future | 9.06   | Put        |           |           | 1,593.06000        | 1.59306            | 1,370,180         | 16.95      | 0.00        | 0                | 0             |
| R209                     | On | 02/05/2013 | Bond Future | 8.01   | Call       |           |           | 2,247.28000        | 2.24728            | 2,488,540         | 19.48      | 0.00        | 0                | 0             |
| R209                     | On | 02/05/2013 | Bond Future | 8.01   | Put        |           |           | 8,100.21000        | 8.10021            | 7,609,530         | 19.48      | 0.00        | 0                | 0             |
| R209                     | On | 02/05/2013 | Bond Future | 7.99   | Call       |           |           | 2,194.83000        | 2.19483            | 2,432,040         | 19.46      | 0.00        | 0                | 0             |
| R209                     | On | 02/05/2013 | Bond Future | 7.99   | Put        |           |           | 8,226.67000        | 8.22667            | 7,731,940         | 19.46      | 0.00        | 0                | 0             |
| R209                     | On | 02/05/2013 | Bond Future | 8.00   | Call       |           |           | 2,220.85000        | 2.22085            | 2,460,090         | 19.47      | 0.00        | 0                | 0             |
| R209                     | On | 02/05/2013 | Bond Future | 8.00   | Put        |           |           | 8,163.16000        | 8.16316            | 7,670,460         | 19.47      | 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 R209 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>25,000</b> |
| <b>Total For R209</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>32,349</b> |
| R210 On 01/11/2012 Bond Future |        |            | 158.91668 | 158.91668 | 159.98780          | 159.98780          |                   |            | 0.00        | 0                | 3,414         |
| <b>Total R210 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,414</b>  |
| R210 On 01/11/2012 Bond Future | 144.99 | Call       |           |           | 14,997.80000       | 14.99780           | 13,926,680        |            | 0.00        | 0                | 0             |
| R210 On 01/11/2012 Bond Future | 144.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210 On 01/11/2012 Bond Future | 145.00 | Call       |           |           | 14,987.80000       | 14.98780           | 13,916,680        |            | 0.00        | 0                | 0             |
| R210 On 01/11/2012 Bond Future | 145.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210 On 01/11/2012 Bond Future | 145.01 | Call       |           |           | 14,977.80000       | 14.97780           | 13,906,680        |            | 0.00        | 0                | 0             |
| R210 On 01/11/2012 Bond Future | 145.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R210 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,414</b>  |
| R211 On 01/11/2012 Bond Future |        |            | 123.35389 | 123.35389 | 123.20693          | 123.20693          |                   |            | 0.00        | 0                | 703           |
| <b>Total R211 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>703</b>    |
| R211 On 01/11/2012 Bond Future | 121.99 | Call       |           |           | 1,216.93000        | 1.21693            | 1,363,890         |            | 0.00        | 0                | 0             |
| R211 On 01/11/2012 Bond Future | 121.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211 On 01/11/2012 Bond Future | 122.00 | Call       |           |           | 1,206.93000        | 1.20693            | 1,353,890         |            | 0.00        | 0                | 0             |
| R211 On 01/11/2012 Bond Future | 122.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211 On 01/11/2012 Bond Future | 122.01 | Call       |           |           | 1,196.93000        | 1.19693            | 1,343,890         |            | 0.00        | 0                | 0             |
| R211 On 01/11/2012 Bond Future | 122.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R211 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>703</b>    |
| R212 On 01/11/2012 Bond Future |        |            | 127.97391 | 127.97391 | 127.97496          | 127.97496          |                   |            | 0.00        | 0                | 5,084         |
| <b>Total R212 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,084</b>  |
| R212 On 01/11/2012 Bond Future | 121.99 | Call       |           |           | 5,984.96000        | 5.98496            | 5,983,910         |            | 0.00        | 0                | 0             |
| R212 On 01/11/2012 Bond Future | 121.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 01/11/2012 Bond Future | 122.00 | Call       |           |           | 5,974.96000        | 5.97496            | 5,973,910         |            | 0.00        | 0                | 0             |
| R212 On 01/11/2012 Bond Future | 122.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 01/11/2012 Bond Future | 122.01 | Call       |           |           | 5,964.96000        | 5.96496            | 5,963,910         |            | 0.00        | 0                | 0             |
| R212 On 01/11/2012 Bond Future | 122.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,084</b>  |
| R213 On 01/11/2012 Bond Future |        |            | 8.25692   | 89.51526  | 8.34334            | 88.78132           |                   | 15.89      | 0.00        | 0                | 6,762         |
| R213 On 07/02/2013 Bond Future |        |            | 8.34324   | 90.76865  | 8.43249            | 90.02415           |                   | 15.97      | 0.00        | 0                | 0             |
| R213 On 02/05/2013 Bond Future |        |            | 8.41516   | 88.33234  | 8.50680            | 87.57902           |                   | 17.47      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,762</b>  |
| R213 On 01/11/2012 Bond Future | 7.75   | Call       |           |           | 91.70000           | 0.09170            | 136,990           | 15.52      | 0.00        | 0                | 140           |
| R213 On 01/11/2012 Bond Future | 7.75   | Put        |           |           | 5,317.21000        | 5.31721            | 4,628,560         | 15.52      | 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 | 01/11/2012 | Bond Future   | 8.81   | Call       |           |           | 4,044.62000        | 4.04462            | 4,684,570         | 16.52      | 0.00                 | 0                | 0              |
| R213                              | On | 01/11/2012 | Bond Future   | 8.81   | Put        |           |           | 232.38000          | 0.23238            | 138,390           | 16.52      | 0.00                 | 0                | 0              |
| R213                              | On | 07/02/2013 | Bond Future   | 8.90   | Call       |           |           | 5,497.65000        | 5.49765            | 6,012,380         | 16.38      | 0.00                 | 0                | 0              |
| R213                              | On | 07/02/2013 | Bond Future   | 8.90   | Put        |           |           | 1,745.58000        | 1.74558            | 1,515,810         | 16.38      | 0.00                 | 0                | 0              |
| R213                              | On | 02/05/2013 | Bond Future   | 7.84   | Call       |           |           | 2,291.51000        | 2.29151            | 2,541,270         | 17.08      | 0.00                 | 0                | 0              |
| R213                              | On | 02/05/2013 | Bond Future   | 7.84   | Put        |           |           | 7,998.52000        | 7.99852            | 7,494,960         | 17.08      | 0.00                 | 0                | 0              |
| R213                              | On | 02/05/2013 | Bond Future   | 7.85   | Call       |           |           | 2,318.85000        | 2.31885            | 2,570,730         | 17.09      | 0.00                 | 0                | 0              |
| R213                              | On | 02/05/2013 | Bond Future   | 7.85   | Put        |           |           | 7,936.29000        | 7.93629            | 7,434,850         | 17.09      | 0.00                 | 0                | 0              |
| R213                              | On | 02/05/2013 | Bond Future   | 7.86   | Call       |           |           | 2,346.40000        | 2.34640            | 2,600,390         | 17.10      | 0.00                 | 0                | 0              |
| R213                              | On | 02/05/2013 | Bond Future   | 7.86   | Put        |           |           | 7,874.39000        | 7.87439            | 7,375,060         | 17.10      | 0.00                 | 0                | 0              |
| <b>Total R213 Option</b>          |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>140</b>     |
| <b>Total For R213</b>             |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>6,902</b>   |
| R214                              | On | 01/11/2012 | Bond Future   |        |            | 8.48584   | 80.01024  | 8.57217            | 79.25875           |                   |            | 0.00                 | 0                | 1,714          |
| <b>Total R214 Future</b>          |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,714</b>   |
| R214                              | On | 01/11/2012 | Bond Future   | 7.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R214                              | On | 01/11/2012 | Bond Future   | 7.99   | Put        |           |           | 5,309.90000        | 5.30990            | 4,558,410         |            | 0.00                 | 0                | 0              |
| R214                              | On | 01/11/2012 | Bond Future   | 8.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R214                              | On | 01/11/2012 | Bond Future   | 8.00   | Put        |           |           | 5,213.71000        | 5.21371            | 4,462,220         |            | 0.00                 | 0                | 0              |
| R214                              | On | 01/11/2012 | Bond Future   | 8.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R214                              | On | 01/11/2012 | Bond Future   | 8.01   | Put        |           |           | 5,117.70000        | 5.11770            | 4,366,210         |            | 0.00                 | 0                | 0              |
| <b>Total R214 Option</b>          |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R214</b>             |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,714</b>   |
| <b>Total for Bond</b>             |    |            |               |        |            |           |           |                    |                    |                   |            | <b>62,241,230.00</b> | <b>520</b>       | <b>332,073</b> |
| CF CAN                            | On | 14/12/2012 | Can-Do Future |        |            | 0.18080   | 0.18080   | 0.20550            | 0.20550            |                   |            | 0.00                 | 0                | 7,000          |
| <b>Total CF CANDO CABM Future</b> |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,000</b>   |
| <b>Total For CF CANDO CABM</b>    |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,000</b>   |
| CF CAN                            | On | 14/12/2012 | Can-Do Future |        |            | 0.13600   | 0.13600   | 0.12660            | 0.12660            |                   |            | 0.00                 | 0                | 0              |
| <b>Total CF CANDO CABN Future</b> |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For CF CANDO CABN</b>    |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| CF CAN                            | On | 14/12/2012 | Can-Do Future |        |            | 0.01850   | 0.01850   | 0.01360            | 0.01360            |                   |            | 0.00                 | 0                | 0              |
| <b>Total CF CANDO CABO Future</b> |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For CF CANDO CABO</b>    |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| CF CAN                            | On | 14/12/2012 | Can-Do Future |        |            | 0.01890   | 0.01890   | 0.01610            | 0.01610            |                   |            | 0.00                 | 0                | 0              |
| <b>Total CF CANDO CABP Future</b> |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For CF CANDO CABP</b>    |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| CF CAN                            | On | 14/12/2012 | Can-Do Future |        |            | 0.14950   | 0.14950   | 0.14240            | 0.14240            |                   |            | 0.00                 | 0                | 0              |
| <b>Total CF CANDO CABR Future</b> |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For CF CANDO CABR</b>    |    |            |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |

| Contract Details                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest  |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------|
| CF CAP On 14/12/2012 Can-Do Future       |        |            | 0.00910   | 0.00910   | 0.00660            | 0.00660            |                   |            |  | 0.00        | 0                | 0              |
| <b>Total CF CANDO CABS Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For CF CANDO CABS</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| CF CAP On 14/12/2012 Can-Do Future       |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0              |
| <b>Total CF CANDO CABT Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For CF CANDO CABT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| CF CAP On 14/12/2012 Can-Do Future       |        |            | 0.15440   | 0.15440   | 0.14020            | 0.14020            |                   |            |  | 0.00        | 0                | 14,500         |
| <b>Total CF CANDO CABU Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,500</b>  |
| <b>Total For CF CANDO CABU</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,500</b>  |
| CF CAP On 14/12/2012 Can-Do Future       |        |            | 0.16840   | 0.16840   | 0.15840            | 0.15840            |                   |            |  | 0.00        | 0                | 3,700          |
| <b>Total CF CANDO CABV Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,700</b>   |
| <b>Total For CF CANDO CABV</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,700</b>   |
| CF CAP On 14/12/2012 Can-Do Future       |        |            | 0.00910   | 0.00910   | 0.00660            | 0.00660            |                   |            |  | 0.00        | 0                | 4,600          |
| <b>Total CF CANDO CABW Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,600</b>   |
| <b>Total For CF CANDO CABW</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,600</b>   |
| CF CAP On 14/12/2012 Can-Do Future       |        |            | 0.08030   | 0.08030   | 0.07360            | 0.07360            |                   |            |  | 0.00        | 0                | 32,250         |
| <b>Total CF CANDO CABX Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,250</b>  |
| <b>Total For CF CANDO CABX</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,250</b>  |
| CF CAP On 14/12/2012 Can-Do Future       |        |            | 0.21690   | 0.21690   | 0.23980            | 0.23980            |                   |            |  | 0.00        | 0                | 13,800         |
| <b>Total CF CANDO CABY Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,800</b>  |
| <b>Total For CF CANDO CABY</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,800</b>  |
| CF CAP On 14/12/2012 Can-Do Future       |        |            | 0.05790   | 0.05790   | 0.06430            | 0.06430            |                   |            |  | 0.00        | 0                | 52,500         |
| <b>Total CF CANDO CABZ Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>52,500</b>  |
| <b>Total For CF CANDO CABZ</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>52,500</b>  |
| <b>Total for Can-Do Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>128,350</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>       |
| 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>       |
| 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>       |
| ES26 On 02/04/2026 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>       |

| Contract Details                        | 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 ES26</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>      |
| R157 On 15/09/2015 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R157 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R157</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157/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>      |
| R189 On 01/04/2013 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R189 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R189</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R201 On 22/12/2014 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R201 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R201/R On 22/12/2014 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R201/R206 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details                        | 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 R201/R206</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| 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>      |
| R206 On 15/01/2014 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R206 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R206</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R157 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R157</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R157 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | 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 R208/R157</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R157 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R157</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R211 On 31/01/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R211 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |

| Contract Details                        | 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 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 01/11/2012 GOVI                 |        |            | 421.03700 | 421.03700 | 419.37700          | 419.37700          |                   |            |                      | 0.00        | 0                | 310           |
| GOVI On 07/02/2013 GOVI                 |        |            | 427.07700 | 427.07700 | 425.39200          | 425.39200          |                   |            | 51,249,240.00        |             | 12               | 36            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>51,249,240.00</b> |             | <b>12</b>        | <b>346</b>    |
| GOVI On 01/11/2012 GOVI                 | 403.96 | Call       |           |           | 154,170.00000      | 15.41700           | 170,770,000       |            |                      | 0.00        | 0                | 0             |
| GOVI On 01/11/2012 GOVI                 | 403.96 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |                      | 0.00        | 0                | 0             |
| GOVI On 07/02/2013 GOVI                 | 432.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |                      | 0.00        | 0                | 0             |
| GOVI On 07/02/2013 GOVI                 | 432.99 | Put        |           |           | 75,980.00000       | 7.59800            | 59,130,000        |            |                      | 0.00        | 0                | 0             |
| GOVI On 07/02/2013 GOVI                 | 433.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |                      | 0.00        | 0                | 0             |
| GOVI On 07/02/2013 GOVI                 | 433.00 | Put        |           |           | 76,080.00000       | 7.60800            | 59,230,000        |            |                      | 0.00        | 0                | 0             |
| GOVI On 07/02/2013 GOVI                 | 433.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |                      | 0.00        | 0                | 0             |
| GOVI On 07/02/2013 GOVI                 | 433.01 | Put        |           |           | 76,180.00000       | 7.61800            | 59,330,000        |            |                      | 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>51,249,240.00</b> |             | <b>12</b>        | <b>346</b>    |
| <b>Total for GOVI</b>                   |        |            |           |           |                    |                    |                   |            | <b>51,249,240.00</b> |             | <b>12</b>        | <b>346</b>    |
| AL7T On 01/11/2012 Index Future         |        |            | 471.54500 | 471.54500 | 469.61800          | 469.61800          |                   |            |                      | 0.00        | 0                | 12            |
| AL7T On 07/02/2013 Index Future         |        |            | 478.31000 | 478.31000 | 476.35400          | 476.35400          |                   |            |                      | 0.00        | 0                | 0             |
| <b>Total AL7T Future</b>                |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>12</b>     |
| <b>Total For AL7T</b>                   |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>12</b>     |
| ALBI On 01/11/2012 Index Future         |        |            | 420.45200 | 420.45200 | 418.67000          | 418.67000          |                   |            |                      | 0.00        | 0                | 893           |
| ALBI On 07/02/2013 Index Future         |        |            | 426.48400 | 426.48400 | 424.67500          | 424.67500          |                   |            |                      | 0.00        | 0                | 118           |
| <b>Total ALBI Future</b>                |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>1,011</b>  |
| <b>Total For ALBI</b>                   |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>1,011</b>  |
| IGOV On 01/11/2012 Index Future         |        |            | 190.49000 | 190.49000 | 190.51800          | 190.51800          |                   |            |                      | 0.00        | 0                | 592           |
| IGOV On 07/02/2013 Index Future         |        |            | 193.22300 | 193.22300 | 193.25000          | 193.25000          |                   |            |                      | 0.00        | 0                | 14            |
| <b>Total IGOV Future</b>                |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>606</b>    |
| <b>Total For IGOV</b>                   |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>606</b>    |
| ILBI On 01/11/2012 Index Future         |        |            | 516.16200 | 516.16200 | 517.05700          | 517.05700          |                   |            |                      | 0.00        | 0                | 0             |
| ILBI On 07/02/2013 Index Future         |        |            | 523.41000 | 523.41000 | 524.31700          | 524.31700          |                   |            |                      | 0.00        | 0                | 169           |
| <b>Total ILBI Future</b>                |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>169</b>    |
| <b>Total For ILBI</b>                   |        |            |           |           |                    |                    |                   |            |                      | <b>0.00</b> | <b>0</b>         | <b>169</b>    |

| Contract Details                      | 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 Index</b>                |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>           | <b>0</b>          | <b>1,798</b>   |
| JIBAR F On 17/10/2012 Jibar Future    |        |            | 5.07000   | 94.93000  | 5.07000            | 94.93000           |                   |                          | 0.00                  | 0                 | 500            |
| JIBAR F On 21/11/2012 Jibar Future    |        |            | 5.00000   | 95.00000  | 5.00000            | 95.00000           |                   |                          | 0.00                  | 0                 | 0              |
| JIBAR F On 19/12/2012 Jibar Future    |        |            | 4.87000   | 95.13000  | 4.87000            | 95.13000           |                   |                          | 0.00                  | 0                 | 840            |
| JIBAR F On 16/01/2013 Jibar Future    |        |            | 4.84000   | 95.16000  | 4.83000            | 95.17000           |                   |                          | 0.00                  | 0                 | 0              |
| JIBAR F On 20/02/2013 Jibar Future    |        |            | 4.77000   | 95.23000  | 4.77000            | 95.23000           |                   |                          | 0.00                  | 0                 | 0              |
| JIBAR F On 20/03/2013 Jibar Future    |        |            | 4.76000   | 95.24000  | 4.76000            | 95.24000           |                   |                          | 0.00                  | 0                 | 1,000          |
| JIBAR F On 19/06/2013 Jibar Future    |        |            | 4.76000   | 95.24000  | 4.77000            | 95.23000           |                   |                          | 0.00                  | 0                 | 500            |
| JIBAR F On 18/09/2013 Jibar Future    |        |            | 4.84000   | 95.16000  | 4.85000            | 95.15000           |                   |                          | 0.00                  | 0                 | 1,700          |
| JIBAR F On 18/12/2013 Jibar Future    |        |            | 4.95000   | 95.05000  | 4.97000            | 95.03000           |                   |                          | 0.00                  | 0                 | 1,500          |
| JIBAR F On 19/03/2014 Jibar Future    |        |            | 5.09000   | 94.91000  | 5.10000            | 94.90000           |                   |                          | 0.00                  | 0                 | 800            |
| JIBAR F On 18/06/2014 Jibar Future    |        |            | 5.23000   | 94.77000  | 5.24000            | 94.76000           |                   |                          | 0.00                  | 0                 | 800            |
| JIBAR F On 17/09/2014 Jibar Future    |        |            | 5.38000   | 94.62000  | 5.39000            | 94.61000           |                   |                          | 0.00                  | 0                 | 0              |
| <b>Total Jibar Future</b>             |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>           | <b>0</b>          | <b>7,640</b>   |
| <b>Total For JIBAR FUTURE</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>           | <b>0</b>          | <b>7,640</b>   |
| <b>Total for Jibar</b>                |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>           | <b>0</b>          | <b>7,640</b>   |
| J201 On 22/12/2014 Interest Rate Swap |        |            | 8.65500   | 0.05139   | 8.65500            | 0.05139            |                   | 15.00                    | 0.00                  | 0                 | 0              |
| <b>Total J201 Future</b>              |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>           | <b>0</b>          | <b>0</b>       |
| <b>Total For J201</b>                 |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>           | <b>0</b>          | <b>0</b>       |
| <b>Total for Interest Rate Swap</b>   |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>           | <b>0</b>          | <b>0</b>       |
| <b>Total for Derivatives :</b>        |        |            |           |           |                    |                    |                   |                          | <b>113,490,470.00</b> | <b>37,832</b>     | <b>618,577</b> |
| AA02 On 28/03/2016 Spot Bond          |        |            | 100.19948 | 11.76525  | 100.19948          | 11.73639           |                   |                          | 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          |        |            | 111.91291 | 22.13020  | 111.91291          | 22.07682           |                   | 67,147,746,000.00        | 600,000               | 5,500,000         |                |
| <b>Total AA03 SPOT</b>                |        |            |           |           |                    |                    |                   | <b>67,147,746,000.00</b> | <b>600,000</b>        | <b>5,500,000</b>  |                |
| <b>Total For AA03</b>                 |        |            |           |           |                    |                    |                   | <b>67,147,746,000.00</b> | <b>600,000</b>        | <b>5,500,000</b>  |                |
| AA04 On 22/03/2017 Spot Bond          |        |            | 100.28788 | 9.06307   | 100.28788          | 9.04082            |                   | 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          |        |            | 107.66087 | 9.49718   | 107.66087          | 9.47461            |                   | 0.00                     | 0                     | 45,000,000        |                |
| <b>Total AA05 SPOT</b>                |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>              | <b>45,000,000</b> |                |
| <b>Total For AA05</b>                 |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>              | <b>45,000,000</b> |                |
| AB06 On 27/03/2015 Spot Bond          |        |            | 103.39172 | 20.21773  | 103.39172          | 20.17123           |                   | 0.00                     | 0                     | 16,565,000        |                |
| <b>Total AB06 SPOT</b>                |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>              | <b>16,565,000</b> |                |
| <b>Total For AB06</b>                 |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>              | <b>16,565,000</b> |                |
| AB07 On 07/03/2014 Spot Bond          |        |            | 104.36845 | 37.75776  | 104.36845          | 37.67027           |                   | 0.00                     | 0                     | 7,900,000         |                |

| 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 AB07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,900,000</b> |
| <b>Total For AB07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,900,000</b> |
| AB08 On 03/05/2017 Spot Bond   |        |            | 101.36321 | 10.03830  | 101.36321          | 10.01368           |                   |            |  | 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   |        |            | 113.91613 | 15.09568  | 113.91613          | 15.05874           |                   |            |  | 0.00        | 0                | 5,000,000        |
| <b>Total AB09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000</b> |
| <b>Total For AB09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000</b> |
| ABCL1 On 22/09/2013 Spot Bond  |        |            | 100.27783 | 57.58160  | 100.27783          | 57.44023           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ABCL1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABCL1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABCPI1 On 31/03/2013 Spot Bond |        |            | 211.62296 | 52.70484  | 211.62296          | 52.54912           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ABCPI1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABCPI1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABCPI2 On 20/09/2014 Spot Bond |        |            | 129.44081 | 22.83614  | 129.44081          | 22.77088           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ABCPI2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABCPI2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABCPI3 On 07/12/2023 Spot Bond |        |            | 262.36064 | 3.83695   | 262.36064          | 3.81942            |                   |            |  | 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 |        |            | 100.84946 | 21.73140  | 100.84946          | 21.67835           |                   |            |  | 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>         |
| ABFN05 On 17/03/2014 Spot Bond |        |            | 100.44837 | 39.53109  | 100.44837          | 39.43388           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ABFN05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABFN05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABFN06 On 17/03/2016 Spot Bond |        |            | 100.42180 | 12.26673  | 100.42180          | 12.23657           |                   |            |  | 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 |        |            | 100.43468 | 7.90643   | 100.43468          | 7.88699            |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ABFN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABFN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABFN08 On 17/03/2020 Spot Bond |        |            | 100.45423 | 7.46622   | 100.45423          | 7.44786            |                   |            |  | 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 |        |            | 100.46712 | 7.52913   | 100.46712          | 7.51061            |                   |            |  | 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>         |
| ABL10A On 15/03/2015 Spot Bond |        |            | 111.10270 | 21.83557  | 111.10270          | 21.78233           |                   |                           | 0.00        | 0                | 4,700,000        |
| <b>Total ABL10A SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>4,700,000</b> |
| <b>Total For ABL10A</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>4,700,000</b> |
| ABL10E On 15/03/2015 Spot Bond |        |            | 103.51808 | 21.19289  | 103.51808          | 21.13935           |                   |                           | 0.00        | 0                | 0                |
| <b>Total ABL10B SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL10B</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABL11A On 29/09/2014 Spot Bond |        |            | 105.34380 | 26.87163  | 105.34380          | 26.80890           |                   |                           | 0.00        | 0                | 0                |
| <b>Total ABL11A SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL11A</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABL11E On 29/09/2014 Spot Bond |        |            | 101.94970 | 27.53071  | 101.94970          | 27.46211           |                   |                           | 0.00        | 0                | 0                |
| <b>Total ABL11B SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL11B</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABL12E On 08/03/2015 Spot Bond |        |            | 101.07971 | 21.57082  | 101.07971          | 21.51748           |                   |                           | 0.00        | 0                | 0                |
| <b>Total ABL12B SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL12B</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABL13 On 11/10/2016 Spot Bond  |        |            | 99.99989  | 10.98565  | 99.99989           | 10.95904           |                   |                           | 0.00        | 0                | 0                |
| <b>Total ABL13 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL13</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABL14 On 09/10/2015 Spot Bond  |        |            | 100.00000 | 9.38797   | 100.00000          | 9.31750            |                   | 400,000,000,000.00        |             | 4,000,000        | 0                |
| <b>Total ABL14 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>400,000,000,000.00</b> |             | <b>4,000,000</b> | <b>0</b>         |
| <b>Total For ABL14</b>         |        |            |           |           |                    |                    |                   | <b>400,000,000,000.00</b> |             | <b>4,000,000</b> | <b>0</b>         |
| ABL15 On 09/10/2017 Spot Bond  |        |            | 100.00000 | 2.34699   | 100.00000          | 2.32938            |                   | 0.00                      |             | 0                | 0                |
| <b>Total ABL15 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL15</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>0</b>         |
| ABL7 On 18/02/2013 Spot Bond   |        |            | 103.66357 | 78.33692  | 103.66357          | 78.17273           |                   | 0.00                      |             | 0                | 0                |
| <b>Total ABL7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL7</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>0</b>         |
| ABL8A On 19/09/2013 Spot Bond  |        |            | 107.24687 | 52.74742  | 107.24687          | 52.62245           |                   | 0.00                      |             | 0                | 1,690,000        |
| <b>Total ABL8A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>1,690,000</b> |
| <b>Total For ABL8A</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>1,690,000</b> |
| ABL8B On 19/09/2013 Spot Bond  |        |            | 102.43496 | 58.31540  | 102.43496          | 58.16948           |                   | 0.00                      |             | 0                | 0                |
| <b>Total ABL8B SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>0</b>         |
| <b>Total For ABL8B</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>         | <b>0</b>         |
| ABLC0 On 15/02/2013 Spot Bond  |        |            | 100.85053 | 88.64970  | 100.85053          | 88.23242           |                   | 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 ABLC07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLC07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLI01 On 31/03/2013 Spot Bond |        |            | 211.08307 | 52.77066  | 211.08307          | 52.61495           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLI02 On 08/05/2014 Spot Bond |        |            | 133.30786 | 34.12336  | 133.30786          | 34.02523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLI03 On 15/03/2015 Spot Bond |        |            | 119.08892 | 16.68679  | 119.08892          | 16.64205           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLI04 On 11/10/2016 Spot Bond |        |            | 109.87287 | 7.19922   | 109.87287          | 7.18107            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS2/ On 13/07/2016 Spot Bond |        |            | 118.65286 | 19.32650  | 118.65286          | 19.27765           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLS2A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS2A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS2/ On 13/07/2016 Spot Bond |        |            | 99.88052  | 15.14655  | 99.88052           | 15.10989           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLS2B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS2B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS3 On 31/03/2018 Spot Bond  |        |            | 100.32050 | 10.83615  | 100.32050          | 10.80982           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS4 On 29/03/2019 Spot Bond  |        |            | 100.26386 | 10.33428  | 100.26386          | 10.30892           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS5 On 29/06/2019 Spot Bond  |        |            | 100.35503 | 13.16796  | 100.35503          | 13.12628           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLS5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABLS1 On 29/06/2019 Spot Bond  |        |            | 104.30633 | 5.95522   | 104.30633          | 5.94097            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABLS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABLS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN03/ On 12/03/2015 Spot Bond |        |            | 100.00000 | 20.66544  | 100.00000          | 20.55548           |                   |            |  | 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  |        |            | 158.84518 | 2.68619   | 158.84518          | 2.67734            |                   |            |  | 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 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 |        |            | 152.12037 | 11.45423  | 152.12037          | 11.41769           |                   |            |  | 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 |        |            | 164.13952 | 3.93009   | 164.13952          | 3.91683            |                   |            |  | 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>      |
| ABN13 On 04/03/2013 Spot Bond |        |            | 141.35498 | 92.75394  | 141.35498          | 92.51078           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN14 On 10/10/2033 Spot Bond |        |            | 161.61787 | 2.57733   | 161.61787          | 2.56868            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN17 On 31/03/2013 Spot Bond |        |            | 211.55410 | 52.71322  | 211.55410          | 52.55750           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN23 On 31/03/2013 Spot Bond |        |            | 211.63281 | 52.70364  | 211.63281          | 52.54792           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN33 On 29/01/2018 Spot Bond |        |            | 69.59203  | 6.13460   | 69.59203           | 6.12576            |                   |            |  | 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 |        |            | 69.59203  | 6.13460   | 69.59203           | 6.12576            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN35 On 04/03/2013 Spot Bond |        |            | 100.66669 | 90.11692  | 100.66669          | 89.89637           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN37 On 07/07/2016 Spot Bond |        |            | 84.61000  | 10.21844  | 84.61000           | 10.20129           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN38 On 17/08/2015 Spot Bond |        |            | 93.01000  | 15.52343  | 93.01000           | 15.49549           |                   |            |  | 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 |        |            | 100.38164 | 10.75556  | 100.38164          | 10.72912           |                   |            |  | 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 |        |            | 95.94000  | 13.74158  | 95.94000           | 13.71628           |                   |            |  | 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 |        |            | 94.42000  | 12.87603  | 94.42000           | 12.85234           |                   |            |  | 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 |        |            | 95.33000  | 12.04612  | 95.33000           | 12.02373           |                   |            |  | 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 |        |            | 89.17000  | 25.66872  | 89.17000           | 25.62318           |                   |            |  | 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 |        |            | 92.44000  | 23.75377  | 92.44000           | 23.71038           |                   |            |  | 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 |        |            | 100.10161 | 8.81294   | 100.10161          | 8.78540            |                   |            |  | 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 |        |            | 99.93416  | 9.16152   | 99.93416           | 9.13295            |                   |            |  | 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 |        |            | 90.18000  | 23.26574  | 90.18000           | 23.22400           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN50 On 21/12/2014 Spot Bond |        |            | 122.92857 | 19.35557  | 122.92857          | 19.31927           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN51 On 09/09/2015 Spot Bond |        |            | 111.67000 | 17.28773  | 111.67000          | 17.26674           |                   |            |  | 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 |        |            | 97.51000  | 19.66399  | 97.51000           | 19.62664           |                   |            |  | 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 |        |            | 95.63000  | 19.31429  | 95.63000           | 19.27812           |                   |            |  | 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 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 |        |            | 97.02000  | 18.63471  | 97.02000           | 18.59945           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN55 On 27/06/2017 Spot Bond |        |            | 100.23447 | 9.21737   | 100.23447          | 9.18822            |                   |            |  | 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 |        |            | 119.76186 | 18.01922  | 119.76186          | 17.97257           |                   |            |  | 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>      |
| ABN57 On 05/07/2013 Spot Bond |        |            | 94.20000  | 65.60374  | 94.20000           | 65.48456           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN58 On 16/07/2017 Spot Bond |        |            | 99.90991  | 9.04219   | 99.90991           | 9.00246            |                   |            |  | 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 |        |            | 94.15000  | 16.92878  | 94.15000           | 16.89744           |                   |            |  | 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 |        |            | 94.84000  | 15.77519  | 94.84000           | 15.74583           |                   |            |  | 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 |        |            | 99.13676  | 2.46834   | 99.13676           | 2.45688            |                   |            |  | 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 |        |            | 143.60519 | 1.90440   | 143.60519          | 1.89874            |                   |            |  | 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 |        |            | 186.40405 | 2.48213   | 186.40405          | 2.46443            |                   |            |  | 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 | 12.54796  | 100.00000          | 12.52396           |                   |            |  | 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>      |
| ABS10 On 17/03/2018 Spot Bond |        |            | 111.64771 | 10.27031  | 111.64771          | 10.24518           |                   |            |  | 0.00        | 0                | 7,174,000     |

| 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 ABS10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,174,000</b> |
| <b>Total For ABS10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,174,000</b> |
| ABS5 On 01/05/2015 Spot Bond   |        |            | 108.15845 | 21.67806  | 108.15845          | 21.62719           |                   |            |  | 0.00        | 0                | 9,068,000        |
| <b>Total ABS5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,068,000</b> |
| <b>Total For ABS5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,068,000</b> |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 102.54996 | 11.09262  | 102.54996          | 11.06756           |                   |            |  | 0.00        | 0                | 5,261,000        |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,261,000</b> |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,261,000</b> |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 94.96915  | 10.01252  | 94.96915           | 9.99105            |                   |            |  | 0.00        | 0                | 6,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000</b> |
| ABS9 On 17/03/2016 Spot Bond   |        |            | 108.39757 | 14.02265  | 108.39757          | 13.98914           |                   |            |  | 0.00        | 0                | 7,000,000        |
| <b>Total ABS9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b> |
| <b>Total For ABS9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b> |
| ABS11 On 11/06/2014 Spot Bond  |        |            | 122.68013 | 28.93620  | 122.68013          | 28.85765           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ABS11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ABS11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 266.98405 | 3.79766   | 266.98405          | 3.78010            |                   |            |  | 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  |        |            | 120.37770 | 4.66498   | 120.37770          | 4.65256            |                   |            |  | 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  |        |            | 121.95151 | 3.03874   | 121.95151          | 3.03058            |                   |            |  | 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>         |
| ACL001 On 31/07/2013 Spot Bond |        |            | 99.40204  | 65.72719  | 99.40204           | 65.56882           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL017 On 20/03/2013 Spot Bond |        |            | 100.37243 | 86.35407  | 100.37243          | 86.15214           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL019 On 20/06/2013 Spot Bond |        |            | 100.40649 | 58.21670  | 100.40649          | 58.07360           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ACL019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL011 On 30/06/2015 Spot Bond |        |            | 100.00000 | 19.04887  | 100.00000          | 19.00273           |                   |            |  | 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 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>         |
| ACL02C On 31/08/2013 Spot Bond |        |            | 100.91878 | 61.63136  | 100.91878          | 61.47918           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL020</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL024 On 20/04/2013 Spot Bond |        |            | 99.79614  | 66.11159  | 99.79614           | 65.95172           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL024</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL02E On 31/08/2013 Spot Bond |        |            | 100.91878 | 61.63136  | 100.91878          | 61.47918           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL025</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL02E On 08/05/2013 Spot Bond |        |            | 101.24381 | 64.40673  | 101.24381          | 64.24896           |                   |            | 911,194,290,000.00        |             | 9,000,000        | 4,500,000        |
| <b>Total ACL026 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>911,194,290,000.00</b> |             | <b>9,000,000</b> | <b>4,500,000</b> |
| <b>Total For ACL026</b>        |        |            |           |           |                    |                    |                   |            | <b>911,194,290,000.00</b> |             | <b>9,000,000</b> | <b>4,500,000</b> |
| ACL027 On 20/05/2013 Spot Bond |        |            | 107.32702 | 69.98410  | 107.32702          | 69.82090           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL027</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL02E On 15/09/2015 Spot Bond |        |            | 108.29483 | 20.50058  | 108.29483          | 20.45163           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL028</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL02E On 20/08/2015 Spot Bond |        |            | 101.29798 | 19.09173  | 101.29798          | 19.04495           |                   |            |                           | 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>         |
| ACL03C On 20/08/2015 Spot Bond |        |            | 101.33324 | 19.34323  | 101.33324          | 19.29581           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL033</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL03E On 20/08/2015 Spot Bond |        |            | 101.83296 | 22.90244  | 101.83296          | 22.84606           |                   |            |                           | 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>         |
| ACL03E On 20/09/2013 Spot Bond |        |            | 100.38145 | 57.99522  | 100.38145          | 57.85270           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL039</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL041 On 20/09/2013 Spot Bond |        |            | 100.37804 | 57.96501  | 100.37804          | 57.82257           |                   |            |                           | 0.00        | 0                | 0                |
| <b>Total ACL041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL041</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL042 On 20/08/2015 Spot Bond |        |            | 101.26271 | 18.84012  | 101.26271          | 18.79396           |                   |            |                           | 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 ACL042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL047 On 22/10/2018 Spot Bond |        |            | 53.29666  | 7.66071   | 53.29666           | 7.65178            |                   |            |  | 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>      |
| ACL068 On 22/02/2014 Spot Bond |        |            | 100.96976 | 42.60691  | 100.96976          | 42.50280           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL070 On 31/12/2013 Spot Bond |        |            | 100.25039 | 39.38703  | 100.25039          | 39.29140           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL071 On 20/06/2015 Spot Bond |        |            | 100.00000 | 15.66946  | 100.00000          | 15.63973           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL073 On 20/09/2015 Spot Bond |        |            | 100.00000 | 13.15764  | 100.00000          | 13.13268           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL074 On 20/09/2015 Spot Bond |        |            | 100.00000 | 13.15764  | 100.00000          | 13.13268           |                   |            |  | 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>      |
| ACL075 On 20/09/2013 Spot Bond |        |            | 100.42346 | 58.36772  | 100.42346          | 58.22423           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL076 On 20/09/2015 Spot Bond |        |            | 100.44432 | 16.53342  | 100.44432          | 16.49277           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL077 On 20/09/2015 Spot Bond |        |            | 100.49129 | 17.32946  | 100.49129          | 17.28683           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL078 On 20/09/2015 Spot Bond |        |            | 100.42335 | 16.17839  | 100.42335          | 16.13862           |                   |            |  | 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>      |
| ACL080 On 20/09/2015 Spot Bond |        |            | 100.43752 | 16.41828  | 100.43752          | 16.37792           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL081 On 20/09/2015 Spot Bond |        |            | 100.44375 | 16.52383  | 100.44375          | 16.48319           |                   |            |  | 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 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 |        |            | 101.50954 | 10.89420  | 101.50954          | 10.86992           |                   |            |  | 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 |        |            | 101.50954 | 10.89420  | 101.50954          | 10.86992           |                   |            |  | 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 |        |            | 101.51908 | 10.95071  | 101.51908          | 10.92631           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL085 On 20/12/2015 Spot Bond |        |            | 100.41204 | 12.93325  | 100.41204          | 12.90145           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL086 On 30/07/2017 Spot Bond |        |            | 101.51908 | 10.95071  | 101.51908          | 10.92631           |                   |            |  | 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 |        |            | 101.49999 | 10.83768  | 101.49999          | 10.81353           |                   |            |  | 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 |        |            | 78.26156  | 31.85249  | 78.26156           | 31.80223           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL089 On 20/12/2014 Spot Bond |        |            | 100.40403 | 20.63808  | 100.40403          | 20.58735           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL090 On 20/12/2012 Spot Bond |        |            | 100.37805 | 86.41011  | 100.37805          | 86.20851           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL091 On 20/12/2013 Spot Bond |        |            | 100.39793 | 39.77399  | 100.39793          | 39.67623           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL092 On 26/12/2015 Spot Bond |        |            | 100.28977 | 12.66917  | 100.28977          | 12.63806           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL093 On 20/12/2013 Spot Bond |        |            | 100.39793 | 39.77399  | 100.39793          | 39.67623           |                   |            |  | 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 ACL093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ACL093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ACL094 On 20/12/2012 Spot Bond |        |            | 100.37805 | 86.41011  | 100.37805          | 86.20851           |                   |            |  | 0.00        | 0                | 0              |
| <b>Total ACL094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ACL094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ACL095 On 20/12/2018 Spot Bond |        |            | 100.42907 | 8.21430   | 100.42907          | 8.19411            |                   |            |  | 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 |        |            | 100.44304 | 8.20827   | 100.44304          | 8.18809            |                   |            |  | 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 |        |            | 100.44869 | 8.21977   | 100.44869          | 8.19955            |                   |            |  | 0.00        | 0                | 0              |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ACL098 On 20/12/2025 Spot Bond |        |            | 100.43737 | 8.00782   | 100.43737          | 7.98814            |                   |            |  | 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>       |
| ACL099 On 20/12/2013 Spot Bond |        |            | 100.36953 | 39.42537  | 100.36953          | 39.32849           |                   |            |  | 0.00        | 0                | 0              |
| <b>Total ACL099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ACL099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ACL100 On 20/12/2017 Spot Bond |        |            | 100.41205 | 8.43064   | 100.41205          | 8.40991            |                   |            |  | 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>       |
| ACL101 On 18/01/2013 Spot Bond |        |            | 99.88150  | 99.72932  | 99.88150           | 99.46010           |                   |            |  | 0.00        | 0                | 0              |
| <b>Total ACL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ACL101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ACL102 On 12/07/2013 Spot Bond |        |            | 99.98291  | 55.07787  | 99.98291           | 55.19085           |                   |            |  | 0.00        | 0                | 0              |
| <b>Total ACL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ACL102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ACL103 On 18/01/2013 Spot Bond |        |            | 99.88150  | 99.72932  | 99.88150           | 99.46010           |                   |            |  | 0.00        | 0                | 0              |
| <b>Total ACL103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For ACL103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| ACL104 On 20/12/2019 Spot Bond |        |            | 108.24656 | 10.01237  | 108.24656          | 9.98605            |                   |            |  | 0.00        | 0                | 930,000        |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>930,000</b> |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>930,000</b> |
| ACL114 On 20/03/2014 Spot Bond |        |            | 100.37811 | 39.52994  | 100.37811          | 39.43280           |                   |            |  | 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 ACL114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL114 On 31/01/2014 Spot Bond |        |            | 104.10799 | 41.39609  | 104.10799          | 41.30192           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL115 On 31/01/2014 Spot Bond |        |            | 101.33364 | 44.59512  | 101.33364          | 44.48581           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL116 On 26/01/2021 Spot Bond |        |            | 101.54682 | 7.10142   | 101.54682          | 7.08397            |                   |            |  | 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>      |
| ACL118 On 26/01/2021 Spot Bond |        |            | 102.38458 | 7.04889   | 102.38458          | 7.03145            |                   |            |  | 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>      |
| ACL120 On 20/06/2016 Spot Bond |        |            | 100.00000 | 7.83473   | 100.00000          | 7.81987            |                   |            |  | 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>      |
| ACL122 On 27/01/2014 Spot Bond |        |            | 101.42788 | 43.41965  | 101.42788          | 44.97388           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL123 On 20/09/2016 Spot Bond |        |            | 71.11496  | 12.13682  | 71.11496           | 12.11897           |                   |            |  | 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>      |
| ACL126 On 20/09/2021 Spot Bond |        |            | 132.65083 | 2.31276   | 132.65083          | 2.30627            |                   |            |  | 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>      |
| ACL127 On 20/09/2021 Spot Bond |        |            | 132.65812 | 2.40209   | 132.65812          | 2.39534            |                   |            |  | 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>      |
| ACL128 On 20/09/2021 Spot Bond |        |            | 100.42332 | 7.78118   | 100.42332          | 7.76205            |                   |            |  | 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>      |
| ACL129 On 18/08/2014 Spot Bond |        |            | 100.93790 | 29.90653  | 100.93790          | 29.83348           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL130 On 18/08/2014 Spot Bond |        |            | 100.93790 | 29.90653  | 100.93790          | 29.83348           |                   |            |  | 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 ACL131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL132 On 27/01/2014 Spot Bond |        |            | 101.42788 | 43.41965  | 101.42788          | 44.97388           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL133 On 26/08/2014 Spot Bond |        |            | 100.82870 | 29.47936  | 100.82870          | 29.40742           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL134 On 20/09/2014 Spot Bond |        |            | 100.40912 | 28.20245  | 100.40912          | 28.13312           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL135 On 20/09/2014 Spot Bond |        |            | 100.40572 | 28.15303  | 100.40572          | 28.08383           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL136 On 20/09/2021 Spot Bond |        |            | 101.67963 | 7.55130   | 101.67963          | 7.53253            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL137 On 02/09/2016 Spot Bond |        |            | 100.74141 | 11.39654  | 100.74141          | 11.36844           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL138 On 20/09/2021 Spot Bond |        |            | 101.67956 | 7.54079   | 101.67956          | 7.52205            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL139 On 30/07/2017 Spot Bond |        |            | 102.34980 | 10.61167  | 102.34980          | 10.58786           |                   |            |  | 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>      |
| ACL140 On 20/12/2012 Spot Bond |        |            | 100.42347 | 86.57431  | 100.42347          | 86.37226           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL141 On 30/07/2017 Spot Bond |        |            | 102.41855 | 10.66021  | 102.41855          | 10.63628           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 20/12/2014 Spot Bond |        |            | 100.57096 | 20.67270  | 100.57096          | 20.62181           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL143 On 20/12/2016 Spot Bond |        |            | 100.76241 | 10.25691  | 100.76241          | 10.23162           |                   |            |  | 0.00        | 0                | 15,000,000    |

| 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 ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| ACL144 On 20/12/2016 Spot Bond |        |            | 100.26297 | 9.65303   | 100.26297          | 9.62933            |                   |            |  | 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 |        |            | 100.42504 | 7.79887   | 100.42504          | 7.77970            |                   |            |  | 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>          |
| ACL146 On 30/11/2013 Spot Bond |        |            | 101.60514 | 47.17038  | 101.60514          | 47.05320           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL147 On 20/03/2014 Spot Bond |        |            | 100.61305 | 39.53950  | 100.61305          | 39.45992           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL150 On 20/03/2014 Spot Bond |        |            | 100.35023 | 39.42921  | 100.35023          | 39.35004           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL151 On 20/03/2017 Spot Bond |        |            | 100.41612 | 9.61330   | 100.41612          | 9.59400            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL152 On 08/02/2014 Spot Bond |        |            | 101.07263 | 43.30200  | 101.07263          | 43.19608           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL153 On 20/03/2015 Spot Bond |        |            | 100.37072 | 19.89529  | 100.37072          | 19.85533           |                   |            |  | 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 |        |            | 100.36105 | 19.74317  | 100.36105          | 19.70352           |                   |            |  | 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 |        |            | 100.37982 | 20.03844  | 100.37982          | 19.99820           |                   |            |  | 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 |        |            | 100.41498 | 9.59289   | 100.41498          | 9.57361            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL157 On 20/03/2017 Spot Bond |        |            | 100.39511 | 9.23552   | 100.39511          | 9.21697            |                   |            |  | 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 ACL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15£ On 20/03/2015 Spot Bond |        |            | 100.37243 | 19.92213  | 100.37243          | 19.88212           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL15€ On 20/03/2015 Spot Bond |        |            | 100.37868 | 20.02055  | 100.37868          | 19.98035           |                   |            |  | 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 |        |            | 100.58046 | 10.64783  | 100.58046          | 10.63083           |                   |            |  | 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 |        |            | 100.38479 | 15.94437  | 100.38479          | 15.91234           |                   |            |  | 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 |        |            | 100.37527 | 19.96686  | 100.37527          | 19.92677           |                   |            |  | 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 20/06/2014 Spot Bond |        |            | 100.52552 | 29.88963  | 100.52552          | 29.81609           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL16£ On 20/06/2017 Spot Bond |        |            | 100.96473 | 19.57489  | 100.96473          | 19.52653           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL16€ On 20/03/2014 Spot Bond |        |            | 100.34943 | 39.30328  | 100.34943          | 39.20672           |                   |            |  | 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>      |
| ACL17 On 20/03/2015 Spot Bond  |        |            | 100.37811 | 20.22114  | 100.37811          | 20.17145           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL174 On 20/06/2019 Spot Bond |        |            | 100.41280 | 7.97730   | 100.41280          | 7.95769            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL17£ On 20/06/2019 Spot Bond |        |            | 100.38479 | 7.44863   | 100.38479          | 7.43033            |                   |            |  | 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>      |
| ACL17 On 20/09/2013 Spot Bond  |        |            | 100.37751 | 57.77102  | 100.37751          | 57.58807           |                   |            |  | 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 ACL177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL177 On 20/09/2014 Spot Bond |        |            | 100.41000 | 29.71782  | 100.41000          | 29.62369           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL181 On 20/06/2017 Spot Bond |        |            | 100.42679 | 10.96243  | 100.42679          | 10.92771           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL182 On 20/06/2017 Spot Bond |        |            | 100.39881 | 10.34749  | 100.39881          | 10.31471           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL183 On 20/06/2019 Spot Bond |        |            | 100.41560 | 9.45285   | 100.41560          | 9.42290            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL184 On 20/09/2017 Spot Bond |        |            | 100.40776 | 10.54429  | 100.40776          | 10.51090           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL185 On 20/09/2022 Spot Bond |        |            | 101.11287 | 9.02522   | 101.11287          | 8.99647            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL186 On 20/09/2016 Spot Bond |        |            | 100.39293 | 3.94001   | 100.39293          | 3.92753            |                   |            |  | 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>      |
| ACL187 On 20/09/2020 Spot Bond |        |            | 100.41672 | 0.12317   | 100.41672          | 0.12278            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            | 100.42399 | 0.12312   | 100.42399          | 0.12273            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL189 On 20/09/2013 Spot Bond |        |            | 100.31940 | 49.87668  | 100.31940          | 49.65189           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL190 On 20/09/2013 Spot Bond |        |            | 100.32262 | 49.87576  | 100.32262          | 49.65098           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL191 On 20/09/2015 Spot Bond |        |            | 100.00000 | 8.88768   | 100.00000          | 8.83325            |                   |            |  | 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 ACL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ACL191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ACL191 On 20/12/2015 Spot Bond |        |            | 100.00000 | 5.92512   | 100.00000          | 5.88883            |                   |            |  | 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>         |
| ADB01 On 14/12/2012 Spot Bond  |        |            | 103.90964 | 89.70775  | 103.90964          | 89.48909           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ADB01S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ADB01S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ADB02 On 14/12/2012 Spot Bond  |        |            | 103.89068 | 89.68432  | 103.89068          | 89.46576           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ADB02S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ADB02S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ADB03 On 09/04/2013 Spot Bond  |        |            | 102.86773 | 70.29401  | 102.86773          | 70.16133           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ADB03S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ADB03S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| AER01 On 18/11/2016 Spot Bond  |        |            | 100.00000 | 2.60455   | 100.00000          | 2.59824            |                   |            |  | 0.00        | 0                | 0                |
| <b>Total AER01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For AER01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| AHF1A On 21/11/2014 Spot Bond  |        |            | 100.89131 | 21.53701  | 100.89131          | 21.48441           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total AHF1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For AHF1A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| AHF1B On 21/11/2014 Spot Bond  |        |            | 100.99451 | 22.24813  | 100.99451          | 22.19375           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total AHF1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For AHF1B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| AHF1C On 21/11/2014 Spot Bond  |        |            | 101.06323 | 22.72176  | 101.06323          | 22.66619           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total AHF1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For AHF1C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 104.59347 | 9.25354   | 104.59347          | 9.23206            |                   |            |  | 0.00        | 0                | 5,400,000        |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,400,000</b> |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,400,000</b> |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 122.89930 | 14.83411  | 122.89930          | 14.79533           |                   |            |  | 0.00        | 0                | 3,350,000        |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,350,000</b> |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,350,000</b> |
| AIR02U On 05/10/2014 Spot Bond |        |            | 100.00000 | 29.34065  | 100.00000          | 29.26957           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total AIR02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For AIR02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| AIR03 On 09/03/2016 Spot Bond  |        |            | 113.22249 | 14.83782  | 113.22249          | 14.80109           |                   |            |  | 0.00        | 0                | 9,794,000        |

| 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 AIR03 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>9,794,000</b>   |
| <b>Total For AIR03</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>9,794,000</b>   |
| AIR03U On 26/10/2014 Spot Bond |        |            | 100.00000 | 24.37757  | 100.00000          | 26.70469           |                   |                               | 0.00        | 0                    | 0                  |
| <b>Total AIR03U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For AIR03U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 11.36126  | 100.00000          | 17.00413           |                   |                               | 0.00        | 0                    | 0                  |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 151.06546 | 5.32886   | 151.06546          | 5.31195            |                   |                               | 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>           |
| AIRL02 On 18/02/2014 Spot Bond |        |            | 125.57279 | 31.11788  | 125.57279          | 31.03558           |                   |                               | 0.00        | 0                    | 0                  |
| <b>Total AIRL02 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For AIRL02</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ANG01 On 14/01/2013 Spot Bond  |        |            | 100.00000 | 80.39648  | 100.00000          | 80.21978           |                   | 80,200,000,000,000.00         |             | 802,000,000          | 300,000,000        |
| <b>Total ANG01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>80,200,000,000,000.00</b>  |             | <b>802,000,000</b>   | <b>300,000,000</b> |
| <b>Total For ANG01</b>         |        |            |           |           |                    |                    |                   | <b>80,200,000,000,000.00</b>  |             | <b>802,000,000</b>   | <b>300,000,000</b> |
| ANG02 On 11/10/2013 Spot Bond  |        |            | 100.00000 | 36.71262  | 100.00000          | 36.43705           |                   | 180,500,000,000,000.00        |             | 1,805,000,000        | 700,000,000        |
| <b>Total ANG02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>180,500,000,000,000.00</b> |             | <b>1,805,000,000</b> | <b>700,000,000</b> |
| <b>Total For ANG02</b>         |        |            |           |           |                    |                    |                   | <b>180,500,000,000,000.00</b> |             | <b>1,805,000,000</b> | <b>700,000,000</b> |
| BAW10 On 01/10/2016 Spot Bond  |        |            | 100.26923 | 10.25814  | 100.26923          | 10.23323           |                   | 0.00                          |             | 0                    | 35,000,000         |
| <b>Total BAW10 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>35,000,000</b>  |
| <b>Total For BAW10</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>35,000,000</b>  |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 108.77896 | 9.87515   | 108.77896          | 9.85161            |                   | 0.00                          |             | 0                    | 0                  |
| <b>Total BAW11 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>0</b>           |
| <b>Total For BAW11</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>0</b>           |
| BAW12 On 17/04/2015 Spot Bond  |        |            | 99.90066  | 19.30723  | 99.90066           | 16.67046           |                   | 0.00                          |             | 0                    | 0                  |
| <b>Total BAW12 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>0</b>           |
| <b>Total For BAW12</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>0</b>           |
| BAW13 On 17/04/2017 Spot Bond  |        |            | 99.89602  | 9.34617   | 99.89602           | 8.06982            |                   | 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>           |
| BAW14 On 01/01/2014 Spot Bond  |        |            | 100.00000 | 37.93884  | 100.00000          | 37.82040           |                   | 0.00                          |             | 0                    | 0                  |
| <b>Total BAW14U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>0</b>           |
| <b>Total For BAW14U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>             | <b>0</b>           |
| BAW2 On 02/10/2015 Spot Bond   |        |            | 112.73330 | 17.10360  | 112.73330          | 17.06165           |                   | 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 BAW2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAW2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAW3 On 02/10/2017 Spot Bond  |        |            | 100.19041 | 9.31494   | 100.19041          | 9.29233            |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAW3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAW3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAW4 On 15/09/2013 Spot Bond  |        |            | 100.45105 | 58.81855  | 100.45105          | 58.67392           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAW4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAW4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAW5 On 15/09/2013 Spot Bond  |        |            | 102.32887 | 51.99204  | 102.32887          | 51.87348           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAW5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAW5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAW6 On 02/10/2014 Spot Bond  |        |            | 100.17231 | 27.36706  | 100.17231          | 27.30066           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAW6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAW6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAW7 On 02/10/2014 Spot Bond  |        |            | 103.90134 | 26.48183  | 103.90134          | 26.42102           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAW7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAW7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAW8 On 02/10/2017 Spot Bond  |        |            | 108.14051 | 10.77365  | 108.14051          | 10.74810           |                   |            |  | 0.00        | 0                | 2,040,000        |
| <b>Total BAW8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,040,000</b> |
| <b>Total For BAW8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,040,000</b> |
| BAW9 On 03/02/2014 Spot Bond  |        |            | 101.25961 | 44.21309  | 101.25961          | 44.10478           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAW9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAW9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAYA0 On 31/03/2016 Spot Bond |        |            | 104.66313 | 16.99357  | 104.66313          | 16.95069           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAYA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAYA01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAYA0 On 30/06/2013 Spot Bond |        |            | 100.27024 | 58.26609  | 100.27024          | 58.12459           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAYA02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAYA02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAYA0 On 30/09/2015 Spot Bond |        |            | 102.35861 | 19.25093  | 102.35861          | 19.20331           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAYA04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAYA04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAYA0 On 30/09/2015 Spot Bond |        |            | 102.28416 | 19.24246  | 102.28416          | 19.19489           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total BAYA05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For BAYA05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| BAYA0 On 30/09/2016 Spot Bond |        |            | 100.27011 | 13.49294  | 100.27011          | 13.46017           |                   |            |  | 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 BAYA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA07 On 31/12/2015 Spot Bond |        |            | 102.23278 | 16.39894  | 102.23278          | 16.35842           |                   |            |  | 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>      |
| BAYA08 On 31/12/2017 Spot Bond |        |            | 103.79822 | 12.57112  | 103.79822          | 12.53963           |                   |            |  | 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>      |
| BAYA09 On 31/12/2015 Spot Bond |        |            | 100.27685 | 15.58814  | 100.27685          | 15.55028           |                   |            |  | 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>      |
| BAYA10 On 31/12/2015 Spot Bond |        |            | 100.27685 | 15.58814  | 100.27685          | 15.55028           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA11 On 31/03/2016 Spot Bond |        |            | 100.27691 | 15.58813  | 100.27691          | 15.55027           |                   |            |  | 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>      |
| BAYA12 On 31/03/2016 Spot Bond |        |            | 101.50925 | 16.21839  | 101.50925          | 16.17857           |                   |            |  | 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>      |
| BAYA13 On 31/03/2016 Spot Bond |        |            | 102.45999 | 17.03323  | 102.45999          | 16.99107           |                   |            |  | 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>      |
| BAYA14 On 30/09/2015 Spot Bond |        |            | 102.35861 | 19.25093  | 102.35861          | 19.20331           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA15 On 30/06/2016 Spot Bond |        |            | 102.86494 | 14.68438  | 102.86494          | 14.64789           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA16 On 30/09/2016 Spot Bond |        |            | 102.39307 | 11.29834  | 102.39307          | 11.27038           |                   |            |  | 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 |        |            | 100.26206 | 13.19353  | 100.26206          | 13.16149           |                   |            |  | 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 |        |            | 100.25556 | 12.00706  | 100.25556          | 11.97791           |                   |            |  | 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 BAYA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA18 On 31/12/2016 Spot Bond |        |            | 100.25556 | 12.00706  | 100.25556          | 11.97791           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA19 On 30/09/2014 Spot Bond |        |            | 100.24109 | 29.16348  | 100.24109          | 29.09268           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA20 On 31/03/2013 Spot Bond |        |            | 100.18420 | 84.46102  | 100.18420          | 84.27050           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA21 On 30/09/2015 Spot Bond |        |            | 100.00000 | 17.90578  | 100.00000          | 17.86239           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA22 On 30/06/2017 Spot Bond |        |            | 100.92479 | 14.11174  | 100.92479          | 14.06732           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 100.32752 | 14.89882  | 100.32752          | 14.85218           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA24 On 30/06/2017 Spot Bond |        |            | 99.23300  | 12.82281  | 99.23300           | 12.78304           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA25 On 30/09/2017 Spot Bond |        |            | 99.11456  | 1.67978   | 99.11456           | 1.67457            |                   |            |  | 0.00        | 0                | 185,000,000        |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>185,000,000</b> |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>185,000,000</b> |
| BAYA26 On 30/09/2017 Spot Bond |        |            | 100.00000 | 1.86230   | 100.00000          | 1.85402            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA27 On 30/09/2013 Spot Bond |        |            | 100.18154 | 47.67595  | 100.18154          | 47.46368           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA28 On 31/12/2015 Spot Bond |        |            | 100.00000 | 6.08603   | 100.00000          | 6.05637            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BAYA29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BAYA29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BAYA29 On 31/03/2016 Spot Bond |        |            | 104.64060 | 19.84543  | 104.64060          | 19.79536           |                   |            |  | 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 BAYB02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB0 On 31/12/2016 Spot Bond |        |            | 103.89800 | 17.18306  | 103.89800          | 17.13999           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB0 On 31/03/2017 Spot Bond |        |            | 102.66503 | 16.30676  | 102.66503          | 16.26632           |                   |            |  | 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>      |
| BAYB0 On 30/06/2019 Spot Bond |        |            | 100.33517 | 15.51978  | 100.33517          | 15.47119           |                   |            |  | 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>      |
| BAYC1 On 31/12/2016 Spot Bond |        |            | 100.00000 | 5.42242   | 100.00000          | 5.41217            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYC1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYC1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1 On 30/06/2035 Spot Bond |        |            | 100.00000 | 19.47675  | 100.00000          | 19.42957           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD2 On 30/06/2035 Spot Bond |        |            | 100.00000 | 17.72604  | 100.00000          | 17.68309           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD3 On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.94200  | 100.00000          | 10.91549           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD4 On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.94200  | 100.00000          | 10.91549           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD5 On 30/06/2035 Spot Bond |        |            | 100.00000 | 13.22939  | 100.00000          | 13.19734           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD6 On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.46305  | 100.00000          | 11.43527           |                   |            |  | 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>      |
| BCJ01 On 10/03/2013 Spot Bond |        |            | 100.44416 | 77.04035  | 100.44416          | 76.71418           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP1 On 30/09/2014 Spot Bond  |        |            | 100.27701 | 30.06934  | 100.27701          | 29.99551           |                   |            |  | 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 BCP1 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP1</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP2 On 30/09/2015 Spot Bond   |        |            | 100.28373 | 18.71960  | 100.28373          | 18.67363           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCP2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP611 On 24/10/2012 Spot Bond |        |            | 100.00000 | 98.11828  | 100.00000          | 97.85523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCP61U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP61U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP621 On 16/11/2012 Spot Bond |        |            | 100.00000 | 92.40506  | 100.00000          | 92.17172           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCP62U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP62U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP631 On 07/12/2012 Spot Bond |        |            | 100.00000 | 87.74038  | 100.00000          | 87.52998           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCP63U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP63U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0202 On 31/12/2018 Spot Bond |        |            | 165.86185 | 2.57244   | 165.86185          | 2.56402            |                   |            |  | 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 |        |            | 134.98268 | 8.07798   | 134.98268          | 8.05910            |                   |            |  | 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 |        |            | 135.23863 | 9.23872   | 135.23863          | 9.21709            |                   |            |  | 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 |        |            | 98.54987  | 12.27296  | 98.54987           | 12.24612           |                   |            |  | 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>      |
| BD310A On 08/05/2014 Spot Bond |        |            | 101.43384 | 31.98844  | 101.43384          | 31.90996           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD310A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD310A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD310B On 03/07/2013 Spot Bond |        |            | 100.16538 | 56.70034  | 100.16538          | 56.56278           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD310B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD310B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD310C On 18/02/2014 Spot Bond |        |            | 101.00289 | 42.98344  | 101.00289          | 42.87837           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD310C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD310C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD311A On 08/02/2014 Spot Bond |        |            | 100.89815 | 42.56771  | 100.89815          | 42.46375           |                   |            |  | 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 BD311A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD311A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD311E On 04/07/2013 Spot Bond |        |            | 102.94694 | 56.43478  | 102.94694          | 56.29447           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD311B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD311B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD311C On 31/10/2013 Spot Bond |        |            | 101.21182 | 44.13535  | 101.21182          | 44.02727           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD311C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD311C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD311E On 31/03/2013 Spot Bond |        |            | 100.25001 | 84.49687  | 100.25001          | 84.30616           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD311D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD311D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD311E On 07/12/2023 Spot Bond |        |            | 100.66600 | 7.76124   | 100.66600          | 7.74212            |                   |            |  | 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>      |
| BD311F On 20/09/2014 Spot Bond |        |            | 100.38899 | 27.91004  | 100.38899          | 27.84145           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD311F SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD311F</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD32A1 On 08/05/2014 Spot Bond |        |            | 100.00000 | 25.57991  | 100.00000          | 25.50005           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD32AU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD32AU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A On 21/07/2016 Spot Bond  |        |            | 101.42461 | 10.23944  | 101.42461          | 11.81332           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A On 21/07/2016 Spot Bond  |        |            | 101.43555 | 10.28433  | 101.43555          | 11.87043           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A On 21/07/2016 Spot Bond  |        |            | 101.46836 | 10.41895  | 101.46836          | 12.04175           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22B On 21/07/2016 Spot Bond  |        |            | 101.57774 | 10.86713  | 101.57774          | 12.61226           |                   |            |  | 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  |        |            | 101.68711 | 11.31448  | 101.68711          | 13.18192           |                   |            |  | 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  |        |            | 101.99310 | 12.56266  | 101.99310          | 14.77260           |                   |            |  | 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 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>      |
| BG22Y1 On 21/07/2016 Spot Bond |        |            | 100.00000 | 4.35558   | 100.00000          | 4.34503            |                   |            |  | 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  |        |            | 101.25226 | 9.92090   | 101.25226          | 9.89659            |                   |            |  | 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  |        |            | 101.32200 | 10.32156  | 101.32200          | 10.29626           |                   |            |  | 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  |        |            | 101.35188 | 10.49315  | 101.35188          | 10.46742           |                   |            |  | 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  |        |            | 101.36184 | 10.55033  | 101.36184          | 10.52446           |                   |            |  | 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  |        |            | 101.48134 | 11.23584  | 101.48134          | 11.20827           |                   |            |  | 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  |        |            | 101.64062 | 12.14803  | 101.64062          | 12.11817           |                   |            |  | 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 | 2.72738   | 100.00000          | 2.72077            |                   |            |  | 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>      |
| BG32Y1 On 30/10/2016 Spot Bond |        |            | 100.00000 | 2.72738   | 100.00000          | 2.72077            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32YU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond  |        |            | 100.41538 | 8.96050   | 100.41538          | 8.93847            |                   |            |  | 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  |        |            | 100.45116 | 9.53492   | 100.45116          | 9.51148            |                   |            |  | 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  |        |            | 100.46091 | 9.69153   | 100.46091          | 9.66769            |                   |            |  | 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 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  |        |            | 105.04449 | 11.23668  | 105.04449          | 11.21050           |                   |                             | 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  |        |            | 100.49015 | 10.16119  | 100.49015          | 10.13619           |                   |                             | 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  |        |            | 100.54199 | 10.20140  | 100.54199          | 10.17630           |                   |                             | 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 | 2.43561   | 100.00000          | 2.42965            |                   |                             | 0.00              | 0                 | 0             |
| <b>Total BG42DU SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For BG42DU</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| BG42YI On 15/03/2017 Spot Bond |        |            | 100.00000 | 2.43561   | 100.00000          | 2.42965            |                   |                             | 0.00              | 0                 | 0             |
| <b>Total BG42YU SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For BG42YU</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| BID01 On 06/08/2014 Spot Bond  |        |            | 109.02542 | 29.93816  | 109.02542          | 29.86745           |                   | 2,834,660,920,000.00        | 26,000,000        | 17,853,000        |               |
| <b>Total BID01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,834,660,920,000.00</b> | <b>26,000,000</b> | <b>17,853,000</b> |               |
| <b>Total For BID01</b>         |        |            |           |           |                    |                    |                   | <b>2,834,660,920,000.00</b> | <b>26,000,000</b> | <b>17,853,000</b> |               |
| BIDC21 On 17/10/2012 Spot Bond |        |            | 99.90382  | 66.68805  | 99.90382           | 99.72704           |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total BIDC21 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For BIDC21</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| BIDC23 On 26/10/2012 Spot Bond |        |            | 99.78943  | 97.59853  | 99.78943           | 97.33880           |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total BIDC23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For BIDC23</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| BIDC24 On 27/11/2012 Spot Bond |        |            | 99.33557  | 89.96184  | 99.33557           | 89.74212           |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total BIDC24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For BIDC24</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| BIDC25 On 25/01/2013 Spot Bond |        |            | 98.45450  | 78.75638  | 98.45450           | 78.58943           |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total BIDC25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For BIDC25</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| BIDC26 On 02/08/2013 Spot Bond |        |            | 95.58562  | 58.79292  | 95.58562           | 58.68496           |                   | 0.00                        | 0                 | 0                 |               |
| <b>Total BIDC26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| <b>Total For BIDC26</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |               |
| BLG1A On 21/11/2015 Spot Bond  |        |            | 100.78103 | 12.26138  | 100.78103          | 12.23147           |                   | 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 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>          |
| BLG1AI On 21/11/2032 Spot Bond |        |            | 100.94045 | 7.60211   | 100.94045          | 7.58353            |                   |            |  | 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  |        |            | 100.78378 | 12.28242  | 100.78378          | 12.25246           |                   |            |  | 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  |        |            | 100.82929 | 12.62942  | 100.82929          | 12.59859           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BLG1C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BLG1C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BLG1E On 21/11/2015 Spot Bond  |        |            | 101.25521 | 15.87855  | 101.25521          | 15.83966           |                   |            |  | 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  |        |            | 101.82396 | 14.77793  | 101.82396          | 14.74155           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BLG1F SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BLG1F</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BMWFC On 15/06/2013 Spot Bond  |        |            | 100.43475 | 58.69170  | 100.43475          | 58.54741           |                   |            |  | 0.00        | 0                | 43,000,000        |
| <b>Total BMWF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>43,000,000</b> |
| <b>Total For BMWF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>43,000,000</b> |
| BSR05 On 01/07/2013 Spot Bond  |        |            | 100.66283 | 56.59317  | 100.66283          | 56.45526           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BSR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BSR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BSR08 On 07/12/2012 Spot Bond  |        |            | 102.16271 | 90.24957  | 102.16271          | 90.02905           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BSR08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BSR08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BSR09 On 20/12/2013 Spot Bond  |        |            | 100.41213 | 39.58614  | 100.41213          | 39.46074           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BSR09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BSR09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BUS01I On 30/09/2016 Spot Bond |        |            | 100.00000 | 8.44233   | 100.00000          | 8.42188            |                   |            |  | 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>          |
| CBL05 On 02/11/2012 Spot Bond  |        |            | 101.68827 | 97.83278  | 101.68827          | 97.57255           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CBL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CBL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CBL06 On 02/11/2014 Spot Bond  |        |            | 117.90266 | 30.22149  | 117.90266          | 30.14547           |                   |            |  | 0.00        | 0                | 4,684,000         |

| 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 CBL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,684,000</b> |
| <b>Total For CBL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,684,000</b> |
| CBL08 On 02/11/2016 Spot Bond |        |            | 125.14109 | 19.30279  | 125.14109          | 19.25188           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CBL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CBL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CBL09 On 29/01/2017 Spot Bond |        |            | 102.03851 | 14.45503  | 102.03851          | 14.41937           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CBL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CBL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CBL10 On 06/05/2014 Spot Bond |        |            | 101.32226 | 31.37029  | 101.32226          | 31.29340           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CBL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CBL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CBL11 On 06/05/2016 Spot Bond |        |            | 111.35530 | 17.91066  | 111.35530          | 17.86763           |                   |            |  | 0.00        | 0                | 9,164,000        |
| <b>Total CBL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,164,000</b> |
| <b>Total For CBL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,164,000</b> |
| CBL12 On 06/09/2018 Spot Bond |        |            | 105.54647 | 12.41366  | 105.54647          | 12.38463           |                   |            |  | 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 |        |            | 101.86680 | 13.80614  | 101.86680          | 13.77214           |                   |            |  | 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 |        |            | 106.76252 | 13.34931  | 106.76252          | 13.31831           |                   |            |  | 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 |        |            | 100.85304 | 16.75564  | 100.85304          | 16.70294           |                   |            |  | 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 |        |            | 107.65219 | 14.27089  | 107.65219          | 14.23753           |                   |            |  | 0.00        | 0                | 6,060,000        |
| <b>Total CBL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,060,000</b> |
| <b>Total For CBL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,060,000</b> |
| CBL17 On 23/08/2019 Spot Bond |        |            | 101.28817 | 0.41215   | 101.28817          | 0.41032            |                   |            |  | 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 |        |            | 101.82280 | 19.60256  | 101.82280          | 19.52788           |                   |            |  | 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>         |
| CCT01 On 23/06/2023 Spot Bond |        |            | 122.47945 | 13.89594  | 122.47945          | 13.85971           |                   |            |  | 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 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 |        |            | 118.42047 | 13.54611  | 118.42047          | 13.51174           |                   |            |  | 0.00        | 0                | 1,000,000         |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b>  |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b>  |
| CCT03 On 15/03/2025 Spot Bond |        |            | 117.20315 | 10.33187  | 117.20315          | 10.30558           |                   |            |  | 0.00        | 0                | 32,000,000        |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,000,000</b> |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,000,000</b> |
| CGR10 On 08/12/2016 Spot Bond |        |            | 100.88420 | 13.48352  | 100.88420          | 13.45024           |                   |            |  | 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 |        |            | 104.14474 | 16.57283  | 104.14474          | 16.54557           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR6 On 18/02/2013 Spot Bond  |        |            | 101.65048 | 94.53742  | 101.65048          | 94.29811           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR7 On 22/07/2014 Spot Bond  |        |            | 102.86721 | 34.39079  | 102.86721          | 34.30535           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR8 On 22/07/2015 Spot Bond  |        |            | 103.30382 | 22.89130  | 103.30382          | 22.83421           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CGR9 On 15/11/2012 Spot Bond  |        |            | 101.25944 | 94.41066  | 101.25944          | 94.16886           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CGR9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CGR9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CIG01 On 06/06/2015 Spot Bond |        |            | 100.80383 | 19.78630  | 100.80383          | 19.72341           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CIG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CIG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 20/12/2012 Spot Bond |        |            | 100.33426 | 86.25205  | 100.33426          | 86.05089           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 20/03/2013 Spot Bond |        |            | 100.61895 | 87.24630  | 100.61895          | 87.04185           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN10 On 15/06/2014 Spot Bond |        |            | 100.74860 | 32.14172  | 100.74860          | 32.06247           |                   |            |  | 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 CLN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN104 On 20/06/2013 Spot Bond |        |            | 100.40933 | 58.24187  | 100.40933          | 58.09870           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN108 On 20/06/2013 Spot Bond |        |            | 100.40933 | 58.24187  | 100.40933          | 58.09870           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN114 On 20/06/2013 Spot Bond |        |            | 100.40933 | 58.24187  | 100.40933          | 58.09870           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN115 On 31/08/2013 Spot Bond |        |            | 100.91360 | 61.60558  | 100.91360          | 61.45347           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN116 On 20/06/2013 Spot Bond |        |            | 100.41216 | 58.26704  | 100.41216          | 58.12380           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN117 On 20/06/2013 Spot Bond |        |            | 100.38376 | 58.01535  | 100.38376          | 57.87278           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN118 On 20/06/2013 Spot Bond |        |            | 100.36102 | 57.81397  | 100.36102          | 57.67191           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN120 On 23/05/2013 Spot Bond |        |            | 100.95747 | 62.17427  | 100.95747          | 62.02235           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN123 On 20/08/2015 Spot Bond |        |            | 101.78237 | 22.54253  | 101.78237          | 22.48706           |                   |            |  | 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>      |
| CLN126 On 01/07/2013 Spot Bond |        |            | 100.19516 | 56.75421  | 100.19516          | 56.61648           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN127 On 20/08/2015 Spot Bond |        |            | 101.76269 | 22.40251  | 101.76269          | 22.34738           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN130 On 20/09/2013 Spot Bond |        |            | 100.38372 | 58.01536  | 100.38372          | 57.87279           |                   |            |  | 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 CLN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN132 On 20/09/2013 Spot Bond |        |            | 100.36383 | 57.83915  | 100.36383          | 57.69703           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN133 On 20/08/2015 Spot Bond |        |            | 101.86667 | 23.14226  | 101.86667          | 23.08527           |                   |            |  | 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 22/08/2013 Spot Bond |        |            | 100.97002 | 62.29504  | 100.97002          | 62.14282           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN135 On 22/08/2013 Spot Bond |        |            | 100.92517 | 62.12393  | 100.92517          | 61.97219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN136 On 31/08/2013 Spot Bond |        |            | 101.01305 | 62.06773  | 101.01305          | 61.91436           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN138 On 20/06/2013 Spot Bond |        |            | 100.41784 | 58.31737  | 100.41784          | 58.17401           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN140 On 20/06/2013 Spot Bond |        |            | 100.39797 | 58.14119  | 100.39797          | 57.99829           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN141 On 20/09/2013 Spot Bond |        |            | 100.40359 | 58.19155  | 100.40359          | 58.04852           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN143 On 20/09/2013 Spot Bond |        |            | 104.39421 | 54.17433  | 104.39421          | 54.04876           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN145 On 19/04/2013 Spot Bond |        |            | 101.82300 | 70.46557  | 101.82300          | 70.30729           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN147 On 20/09/2013 Spot Bond |        |            | 102.79173 | 52.32871  | 102.79173          | 52.20895           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN149 On 20/08/2013 Spot Bond |        |            | 101.32621 | 63.75825  | 101.32621          | 63.60195           |                   |            |  | 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 CLN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN152 On 25/11/2012 Spot Bond |        |            | 100.86778 | 91.84501  | 100.86778          | 91.61646           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN153 On 20/03/2014 Spot Bond |        |            | 100.52565 | 41.34175  | 100.52565          | 41.24002           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN154 On 20/12/2013 Spot Bond |        |            | 101.34356 | 40.69426  | 101.34356          | 40.59339           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN156 On 20/12/2013 Spot Bond |        |            | 101.34356 | 40.69426  | 101.34356          | 40.59339           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN157 On 19/04/2013 Spot Bond |        |            | 99.85161  | 66.44350  | 99.85161           | 66.28276           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN158 On 14/02/2015 Spot Bond |        |            | 101.22270 | 23.04674  | 101.22270          | 22.99029           |                   |            |  | 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 30/04/2014 Spot Bond |        |            | 100.00000 | 37.10803  | 100.00000          | 37.01813           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN167 On 30/04/2014 Spot Bond |        |            | 100.00000 | 37.10803  | 100.00000          | 37.01813           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN168 On 30/04/2014 Spot Bond |        |            | 100.00000 | 37.10803  | 100.00000          | 37.01813           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN169 On 20/12/2015 Spot Bond |        |            | 100.42338 | 13.13220  | 100.42338          | 13.09992           |                   |            |  | 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 30/04/2014 Spot Bond |        |            | 100.00000 | 37.10803  | 100.00000          | 37.01813           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN172 On 25/11/2012 Spot Bond |        |            | 100.00000 | 91.76384  | 100.00000          | 91.53727           |                   |            |  | 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 CLN173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN174 On 31/03/2013 Spot Bond |        |            | 100.50974 | 84.31450  | 100.50974          | 84.12380           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN175 On 31/03/2013 Spot Bond |        |            | 100.82702 | 84.41278  | 100.82702          | 84.22136           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN176 On 31/03/2013 Spot Bond |        |            | 100.54079 | 84.36235  | 100.54079          | 84.17150           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN177 On 31/03/2013 Spot Bond |        |            | 100.49424 | 84.36899  | 100.49424          | 84.17820           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN178 On 20/03/2016 Spot Bond |        |            | 100.39213 | 12.58499  | 100.39213          | 12.55406           |                   |            |  | 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>      |
| CLN180 On 26/05/2013 Spot Bond |        |            | 100.00000 | 66.66776  | 100.00000          | 66.66776           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN181 On 26/05/2013 Spot Bond |        |            | 100.00000 | 66.66776  | 100.00000          | 66.66776           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN182 On 15/06/2016 Spot Bond |        |            | 100.60029 | 13.16335  | 100.60029          | 13.13093           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 102.77141 | 12.61413  | 102.77141          | 12.58573           |                   |            |  | 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>      |
| CLN185 On 15/06/2016 Spot Bond |        |            | 100.60029 | 13.16335  | 100.60029          | 13.13093           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN186 On 06/07/2016 Spot Bond |        |            | 100.01323 | 10.22567  | 100.01323          | 10.20090           |                   |            |  | 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>      |
| CLN187 On 15/06/2014 Spot Bond |        |            | 100.90290 | 34.12867  | 100.90290          | 34.04441           |                   |            |  | 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 CLN187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN187 On 20/06/2014 Spot Bond |        |            | 100.91909 | 35.63555  | 100.91909          | 35.54755           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN188 On 23/08/2016 Spot Bond |        |            | 106.57524 | 6.57318   | 106.57524          | 6.55794            |                   |            |  | 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 |        |            | 99.04734  | 14.34383  | 99.04734           | 14.30938           |                   |            |  | 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 |        |            | 106.47706 | 3.13955   | 106.47706          | 3.13191            |                   |            |  | 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 |        |            | 100.91984 | 12.97713  | 100.91984          | 12.94787           |                   |            |  | 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 15/06/2014 Spot Bond |        |            | 101.01820 | 35.61683  | 101.01820          | 35.52881           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN195 On 15/06/2016 Spot Bond |        |            | 100.60029 | 13.16335  | 100.60029          | 13.13093           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN196 On 15/06/2016 Spot Bond |        |            | 100.60029 | 13.16335  | 100.60029          | 13.13093           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN197 On 13/09/2021 Spot Bond |        |            | 106.09892 | 3.56642   | 106.09892          | 3.55766            |                   |            |  | 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 |        |            | 106.04227 | 6.62714   | 106.04227          | 6.61089            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN199 On 20/12/2016 Spot Bond |        |            | 100.61212 | 13.38523  | 100.61212          | 13.35227           |                   |            |  | 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>      |
| CLN200 On 24/03/2013 Spot Bond |        |            | 100.32240 | 85.74399  | 100.32240          | 85.54544           |                   |            |  | 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 CLN205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN205 On 20/03/2013 Spot Bond |        |            | 100.39517 | 86.43613  | 100.39517          | 86.23397           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN209 On 20/06/2013 Spot Bond |        |            | 100.47626 | 58.83572  | 100.47626          | 58.69101           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN210 On 20/12/2013 Spot Bond |        |            | 100.57686 | 41.97547  | 100.57686          | 41.87213           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN211 On 12/10/2014 Spot Bond |        |            | 99.98364  | 26.25227  | 99.98364           | 26.58772           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN213 On 12/10/2014 Spot Bond |        |            | 99.98339  | 26.32435  | 99.98339           | 26.65963           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN214 On 17/10/2016 Spot Bond |        |            | 103.62392 | 11.47509  | 103.62392          | 11.44894           |                   |            |  | 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>      |
| CLN215 On 11/10/2014 Spot Bond |        |            | 99.99988  | 26.51119  | 99.99988           | 26.44696           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN216 On 11/10/2014 Spot Bond |        |            | 99.99989  | 26.43100  | 99.99989           | 26.36696           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN217 On 20/10/2016 Spot Bond |        |            | 99.79173  | 9.50709   | 99.79173           | 9.48411            |                   |            |  | 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>      |
| CLN219 On 20/10/2016 Spot Bond |        |            | 99.80002  | 9.50584   | 99.80002           | 9.48285            |                   |            |  | 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>      |
| CLN220 On 20/10/2016 Spot Bond |        |            | 103.81175 | 11.48188  | 103.81175          | 11.45568           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN221 On 20/10/2016 Spot Bond |        |            | 103.81175 | 11.48188  | 103.81175          | 11.45568           |                   |            |  | 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 CLN222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN222 On 15/06/2014 Spot Bond |        |            | 104.34821 | 33.99450  | 104.34821          | 33.90802           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN223 On 15/06/2014 Spot Bond |        |            | 107.51178 | 34.54864  | 107.51178          | 34.45838           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN224 On 09/12/2016 Spot Bond |        |            | 107.00303 | 13.63157  | 107.00303          | 13.59969           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN225 On 20/12/2016 Spot Bond |        |            | 100.43472 | 10.14891  | 100.43472          | 10.12396           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN226 On 20/12/2016 Spot Bond |        |            | 100.48341 | 11.03625  | 100.48341          | 11.00911           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN227 On 14/06/2013 Spot Bond |        |            | 100.44030 | 58.48064  | 100.44030          | 58.33685           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN228 On 14/06/2013 Spot Bond |        |            | 100.44323 | 58.50089  | 100.44323          | 58.35704           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN229 On 17/01/2015 Spot Bond |        |            | 99.90043  | 19.38072  | 99.90043           | 22.45409           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN230 On 17/01/2015 Spot Bond |        |            | 99.90043  | 19.38072  | 99.90043           | 22.45409           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 20/06/2014 Spot Bond |        |            | 100.94701 | 37.50043  | 100.94701          | 37.42471           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN232 On 02/02/2013 Spot Bond |        |            | 101.15359 | 97.21812  | 101.15359          | 96.96282           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN233 On 19/04/2013 Spot Bond |        |            | 99.83657  | 66.69841  | 99.83657           | 66.53707           |                   |            |  | 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 CLN234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN234 On 19/04/2013 Spot Bond |        |            | 99.83657  | 66.69841  | 99.83657           | 66.53707           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN235 On 15/06/2016 Spot Bond |        |            | 100.64882 | 14.64683  | 100.64882          | 14.61733           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN236 On 14/02/2017 Spot Bond |        |            | 101.05242 | 9.98623   | 101.05242          | 9.96180            |                   |            |  | 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 15/02/2013 Spot Bond |        |            | 100.93369 | 94.00415  | 100.93369          | 93.76592           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN238 On 20/03/2017 Spot Bond |        |            | 100.44136 | 10.06749  | 100.44136          | 10.04726           |                   |            |  | 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 |        |            | 100.86994 | 21.51347  | 100.86994          | 21.46095           |                   |            |  | 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 |        |            | 100.93114 | 10.25930  | 100.93114          | 10.23424           |                   |            |  | 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 |        |            | 101.19905 | 10.91824  | 101.19905          | 10.89397           |                   |            |  | 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 |        |            | 101.19905 | 10.91824  | 101.19905          | 10.89397           |                   |            |  | 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 |        |            | 100.81644 | 21.47656  | 100.81644          | 21.42415           |                   |            |  | 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 |        |            | 100.81889 | 21.49545  | 100.81889          | 21.44298           |                   |            |  | 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 |        |            | 100.84952 | 14.97454  | 100.84952          | 14.93799           |                   |            |  | 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 CLN246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN247 On 24/02/2017 Spot Bond |        |            | 101.47693 | 14.80652  | 101.47693          | 14.77018           |                   |            |  | 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>         |
| CLN248 On 14/03/2015 Spot Bond |        |            | 100.47537 | 20.36278  | 100.47537          | 20.31270           |                   |            |  | 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>         |
| CLN249 On 24/02/2017 Spot Bond |        |            | 101.44712 | 14.55851  | 101.44712          | 14.52278           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN250 On 26/03/2015 Spot Bond |        |            | 100.26649 | 19.88394  | 100.26649          | 19.83513           |                   |            |  | 0.00        | 0                | 1,000,000        |
| <b>Total CLN250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For CLN250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| CLN251 On 26/03/2015 Spot Bond |        |            | 100.26649 | 19.88394  | 100.26649          | 19.83513           |                   |            |  | 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>         |
| CLN252 On 26/03/2015 Spot Bond |        |            | 100.26649 | 19.88394  | 100.26649          | 19.83513           |                   |            |  | 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>         |
| CLN253 On 26/03/2015 Spot Bond |        |            | 100.26649 | 19.88394  | 100.26649          | 19.83513           |                   |            |  | 0.00        | 0                | 1,000,000        |
| <b>Total CLN253 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For CLN253</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| CLN254 On 26/03/2015 Spot Bond |        |            | 100.26649 | 19.88394  | 100.26649          | 19.83513           |                   |            |  | 0.00        | 0                | 1,000,000        |
| <b>Total CLN254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For CLN254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| CLN255 On 26/03/2015 Spot Bond |        |            | 100.27379 | 20.04563  | 100.27379          | 19.99641           |                   |            |  | 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>         |
| CLN256 On 26/03/2017 Spot Bond |        |            | 100.28582 | 9.40583   | 100.28582          | 9.38273            |                   |            |  | 0.00        | 0                | 1,000,000        |
| <b>Total CLN256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For CLN256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| CLN257 On 26/03/2017 Spot Bond |        |            | 100.28582 | 9.40583   | 100.28582          | 9.38273            |                   |            |  | 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>         |
| CLN258 On 26/03/2017 Spot Bond |        |            | 100.28582 | 9.40583   | 100.28582          | 9.38273            |                   |            |  | 0.00        | 0                | 2,000,000        |

| 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 CLN258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b> |
| <b>Total For CLN258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b> |
| CLN258 On 26/03/2017 Spot Bond |        |            | 100.28582 | 9.40583   | 100.28582          | 9.38273            |                   |            |  | 0.00        | 0                | 1,000,000        |
| <b>Total CLN259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For CLN259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| CLN259 On 26/03/2017 Spot Bond |        |            | 100.28582 | 9.40583   | 100.28582          | 9.38273            |                   |            |  | 0.00        | 0                | 1,000,000        |
| <b>Total CLN260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For CLN260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| CLN260 On 26/03/2017 Spot Bond |        |            | 100.28785 | 9.45686   | 100.28785          | 9.43365            |                   |            |  | 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>         |
| CLN261 On 26/03/2019 Spot Bond |        |            | 106.98684 | 9.84377   | 106.98684          | 9.82050            |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN262 On 20/06/2014 Spot Bond |        |            | 100.51194 | 29.69221  | 100.51194          | 29.61915           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN263 On 18/08/2014 Spot Bond |        |            | 100.89505 | 29.73881  | 100.89505          | 29.66619           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN264 On 02/04/2013 Spot Bond |        |            | 100.15533 | 79.78231  | 100.15533          | 79.55667           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN265 On 16/03/2014 Spot Bond |        |            | 100.39498 | 39.62537  | 100.39498          | 39.52798           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN266 On 16/03/2014 Spot Bond |        |            | 100.39498 | 39.62537  | 100.39498          | 39.52798           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN267 On 30/04/2017 Spot Bond |        |            | 101.37065 | 9.36401   | 101.37065          | 9.33443            |                   |            |  | 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 |        |            | 100.49989 | 10.55383  | 100.49989          | 10.52787           |                   |            |  | 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 24/02/2017 Spot Bond |        |            | 101.35958 | 14.00081  | 101.35958          | 13.96648           |                   |            |  | 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 CLN270 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN270</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| CLN270 On 20/06/2017 Spot Bond |        |            | 100.58462 | 12.11375  | 100.58462          | 12.08393           |                   |                           | 0.00             | 0                | 0             |
| <b>Total CLN271 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN271</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| CLN271 On 20/06/2017 Spot Bond |        |            | 100.39320 | 8.78440   | 100.39320          | 8.76282            |                   |                           | 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 |        |            | 100.39040 | 8.73227   | 100.39040          | 8.71081            |                   |                           | 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 |        |            | 100.40357 | 8.78315   | 100.40357          | 8.76157            |                   | 301,210,710,000.00        | 3,000,000        | 1,500,000        |               |
| <b>Total CLN274 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>301,210,710,000.00</b> | <b>3,000,000</b> | <b>1,500,000</b> |               |
| <b>Total For CLN274</b>        |        |            |           |           |                    |                    |                   | <b>301,210,710,000.00</b> | <b>3,000,000</b> | <b>1,500,000</b> |               |
| CLN274 On 22/05/2017 Spot Bond |        |            | 100.91562 | 8.43911   | 100.91562          | 8.41255            |                   | 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 24/05/2017 Spot Bond |        |            | 101.06552 | 9.79409   | 101.06552          | 9.76323            |                   | 0.00                      | 0                | 0                |               |
| <b>Total CLN276 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For CLN276</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| CLN276 On 25/05/2017 Spot Bond |        |            | 100.99983 | 9.77203   | 100.99983          | 9.74125            |                   | 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 |        |            | 100.40244 | 8.76230   | 100.40244          | 8.74076            |                   | 200,804,880,000.00        | 2,000,000        | 1,000,000        |               |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>200,804,880,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b> |               |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   | <b>200,804,880,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b> |               |
| CLN278 On 20/06/2015 Spot Bond |        |            | 100.54373 | 18.43482  | 100.54373          | 18.38945           |                   | 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 |        |            | 100.65226 | 10.62286  | 100.65226          | 10.58914           |                   | 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 |        |            | 100.36006 | 16.83443  | 100.36006          | 16.78113           |                   | 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 |        |            | 100.24531 | 16.41708  | 100.24531          | 16.36514           |                   | 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 |        |            | 100.37919 | 17.11544  | 100.37919          | 17.06123           |                   |            |  | 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 20/06/2017 Spot Bond |        |            | 100.44355 | 11.33129  | 100.44355          | 11.29539           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN284 On 20/06/2017 Spot Bond |        |            | 100.44355 | 11.33129  | 100.44355          | 11.29539           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN285 On 20/06/2017 Spot Bond |        |            | 100.44355 | 11.33129  | 100.44355          | 11.29539           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN286 On 20/06/2017 Spot Bond |        |            | 100.44355 | 11.33129  | 100.44355          | 11.29539           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN287 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN287</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN287 On 10/08/2017 Spot Bond |        |            | 101.18342 | 11.36444  | 101.18342          | 11.31397           |                   |            |  | 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 |        |            | 100.81012 | 2.08862   | 100.81012          | 2.07938            |                   |            |  | 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 |        |            | 100.17296 | 1.84491   | 100.17296          | 1.83601            |                   |            |  | 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 |        |            | 100.17296 | 1.84491   | 100.17296          | 1.83601            |                   |            |  | 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 |        |            | 100.17084 | 1.84504   | 100.17084          | 1.83614            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 30/06/2017 Spot Bond |        |            | 100.14936 | 1.83219   | 100.14936          | 1.82376            |                   |            |  | 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 |        |            | 100.14949 | 1.83882   | 100.14949          | 1.82984            |                   |            |  | 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 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 |        |            | 100.15029 | 1.83340   | 100.15029          | 1.82486            |                   |            |  | 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 | 1.17039   | 100.00000          | 100.00000          |                   |            |  | 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>      |
| CLN42 On 18/04/2028 Spot Bond  |        |            | 34.94295  | 0.67875   | 34.94295           | 0.67816            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN44 On 31/03/2013 Spot Bond  |        |            | 154.47129 | 59.74522  | 154.47129          | 59.59671           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN44 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN44</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN46 On 07/03/2013 Spot Bond  |        |            | 100.53703 | 88.89657  | 100.53703          | 88.68188           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN47 On 07/03/2013 Spot Bond  |        |            | 100.53241 | 88.88612  | 100.53241          | 88.67146           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN49 On 31/03/2013 Spot Bond  |        |            | 154.29358 | 91.22392  | 154.29358          | 90.98782           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50 On 07/03/2013 Spot Bond  |        |            | 100.52779 | 88.87567  | 100.52779          | 88.66103           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN51 On 07/03/2013 Spot Bond  |        |            | 152.83040 | 63.74239  | 152.83040          | 63.57502           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN52 On 30/04/2013 Spot Bond  |        |            | 101.20452 | 65.22388  | 101.20452          | 65.06418           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN54 On 30/04/2013 Spot Bond  |        |            | 101.20452 | 65.22388  | 101.20452          | 65.06418           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN54 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN54</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 18/04/2028 Spot Bond  |        |            | 156.76383 | 6.39446   | 156.76383          | 6.37152            |                   |            |  | 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>      |
| CLN56 On 30/04/2013 Spot Bond |        |            | 94.77223  | 72.89568  | 94.77223           | 72.74133           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN57 On 30/04/2013 Spot Bond |        |            | 97.02201  | 72.35181  | 97.02201           | 72.19563           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN58 On 07/03/2013 Spot Bond |        |            | 100.53241 | 88.88612  | 100.53241          | 88.67146           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN59 On 07/03/2013 Spot Bond |        |            | 100.53241 | 88.88612  | 100.53241          | 88.67146           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN61 On 02/03/2028 Spot Bond |        |            | 100.00000 | 14.36601  | 100.00000          | 14.33082           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN78 On 19/04/2013 Spot Bond |        |            | 101.10498 | 74.04515  | 101.10498          | 73.87979           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81 On 18/04/2028 Spot Bond |        |            | 120.49629 | 10.77105  | 120.49629          | 10.74333           |                   |            |  | 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 |        |            | 134.98268 | 0.00017   | 134.98268          | 0.00017            |                   |            |  | 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 |        |            | 135.23863 | 0.00019   | 135.23863          | 0.00019            |                   |            |  | 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>      |
| CLNF0 On 20/10/2015 Spot Bond |        |            | 78.86322  | 17.39270  | 78.86322           | 17.36509           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0 On 20/10/2015 Spot Bond |        |            | 78.68249  | 17.44567  | 78.68249           | 17.41803           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0 On 10/10/2016 Spot Bond |        |            | 100.01914 | 10.81279  | 100.01914          | 10.78658           |                   |            |  | 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 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 |        |            | 100.01914 | 10.81279  | 100.01914          | 10.78658           |                   |                             | 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 |        |            | 100.44036 | 11.49117  | 100.44036          | 11.46292           |                   |                             | 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 |        |            | 100.40864 | 9.68439   | 100.40864          | 9.66059            |                   |                             | 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 |        |            | 100.41492 | 8.99162   | 100.41492          | 8.96951            |                   |                             | 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 10/07/2013 Spot Bond |        |            | 100.01997 | 54.85198  | 100.01997          | 54.68069           |                   |                             | 0.00              | 0                  | 0             |
| <b>Total CLNF08 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| <b>Total For CLNF08</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| CLNF08 On 20/06/2017 Spot Bond |        |            | 100.41000 | 9.09715   | 100.41000          | 9.07479            |                   |                             | 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 |        |            | 101.50812 | 8.99450   | 101.50812          | 8.95401            |                   |                             | 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>      |
| COJ02 On 15/09/2016 Spot Bond  |        |            | 109.94659 | 14.59127  | 109.94659          | 14.55599           |                   |                             | 0.00              | 0                  | 0             |
| <b>Total COJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| <b>Total For COJ02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| COJ03 On 26/04/2013 Spot Bond  |        |            | 106.29178 | 71.79334  | 106.29178          | 71.62632           |                   |                             | 0.00              | 0                  | 0             |
| <b>Total COJ03 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| <b>Total For COJ03</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>       | <b>0</b>           | <b>0</b>      |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 106.25789 | 12.32373  | 106.25789          | 12.29507           |                   | 3,187,736,700,000.00        | 30,000,000        | 15,010,000         |               |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>3,187,736,700,000.00</b> | <b>30,000,000</b> | <b>15,010,000</b>  |               |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   | <b>3,187,736,700,000.00</b> | <b>30,000,000</b> | <b>15,010,000</b>  |               |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 122.59946 | 14.13166  | 122.59946          | 14.09479           |                   | 0.00                        | 0                 | 339,547,000        |               |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>339,547,000</b> |               |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>          | <b>339,547,000</b> |               |
| COJ06 On 09/12/2015 Spot Bond  |        |            | 112.90836 | 18.57970  | 112.90836          | 18.53432           |                   | 0.00                        | 0                 | 30,100,000         |               |



| 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>30,100,000</b> |
| <b>Total For COJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,100,000</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 111.62273 | 10.29342  | 111.62273          | 10.26823           |                   |            |  | 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>          |
| CPL002 On 29/11/2014 Spot Bond |        |            | 100.79434 | 21.39057  | 100.79434          | 21.33838           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CPL002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CPL003 On 28/02/2017 Spot Bond |        |            | 100.83040 | 9.95463   | 100.83040          | 9.93033            |                   |            |  | 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 |        |            | 100.70290 | 21.28726  | 100.70290          | 21.23481           |                   |            |  | 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 |        |            | 101.26682 | 20.29903  | 101.26682          | 20.20884           |                   |            |  | 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>          |
| CPL008 On 27/11/2012 Spot Bond |        |            | 100.65651 | 89.84191  | 100.65651          | 89.61987           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CPL008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CPL009 On 07/12/2012 Spot Bond |        |            | 100.45141 | 90.02227  | 100.45141          | 89.80553           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CPL009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CPL009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG4 On 28/01/2013 Spot Bond  |        |            | 100.18699 | 77.95937  | 100.18699          | 77.79290           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total DENG41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG4 On 03/04/2013 Spot Bond  |        |            | 100.13300 | 72.14388  | 100.13300          | 72.00866           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total DENG42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DRD03 On 02/07/2014 Spot Bond  |        |            | 100.21016 | 38.61145  | 100.21016          | 38.44137           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total DRD03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DRD03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DRD04 On 03/07/2015 Spot Bond  |        |            | 100.22082 | 19.05692  | 100.22082          | 18.97297           |                   |            |  | 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>          |
| DRD05 On 03/10/2013 Spot Bond  |        |            | 100.19483 | 52.57461  | 100.19483          | 52.34304           |                   |            |  | 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 DRD05 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DRD05</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV13 On 25/08/2013 Spot Bond  |        |            | 104.31041 | 54.92789  | 104.31041          | 54.80273           |                   |                          | 0.00        | 0                | 0                  |
| <b>Total DV13 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV13</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV21 On 15/06/2016 Spot Bond  |        |            | 133.09009 | 18.04207  | 133.09009          | 17.99184           |                   |                          | 0.00        | 0                | 14,200,000         |
| <b>Total DV21 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>14,200,000</b>  |
| <b>Total For DV21</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>14,200,000</b>  |
| DV22 On 07/02/2020 Spot Bond  |        |            | 111.95336 | 10.15866  | 111.95336          | 10.13415           |                   |                          | 0.00        | 0                | 77,842,000         |
| <b>Total DV22 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>77,842,000</b>  |
| <b>Total For DV22</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>77,842,000</b>  |
| DV23 On 27/02/2023 Spot Bond  |        |            | 110.94098 | 10.19628  | 110.94098          | 10.17186           |                   | 16,530,206,020.00        |             | 149,000          | 185,361,000        |
| <b>Total DV23 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>16,530,206,020.00</b> |             | <b>149,000</b>   | <b>185,361,000</b> |
| <b>Total For DV23</b>         |        |            |           |           |                    |                    |                   | <b>16,530,206,020.00</b> |             | <b>149,000</b>   | <b>185,361,000</b> |
| DVF12 On 13/10/2012 Spot Bond |        |            | 99.94230  | 81.34441  | 99.94230           | 81.34441           |                   |                          | 0.00        | 0                | 0                  |
| <b>Total DVF12 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF12</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| E170 On 01/08/2020 Spot Bond  |        |            | 142.91138 | 11.85770  | 142.91138          | 11.82300           |                   |                          | 0.00        | 0                | 17,000,000         |
| <b>Total E170 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>17,000,000</b>  |
| <b>Total For E170</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>17,000,000</b>  |
| EDC01 On 04/04/2016 Spot Bond |        |            | 101.79146 | 16.30367  | 101.79146          | 16.26354           |                   |                          | 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>           |
| EFC01 On 31/08/2014 Spot Bond |        |            | 100.97946 | 23.55443  | 100.97946          | 23.47945           |                   |                          | 0.00        | 0                | 0                  |
| <b>Total EFC01 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EFC01</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EFC02 On 31/08/2015 Spot Bond |        |            | 101.06163 | 9.84826   | 101.06163          | 9.81689            |                   |                          | 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 |        |            | 101.11630 | 4.11566   | 101.11630          | 4.10255            |                   |                          | 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 |        |            | 101.17092 | 1.71856   | 101.17092          | 1.71308            |                   |                          | 0.00        | 0                | 0                  |
| <b>Total EFC04 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EFC04</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL15 On 29/06/2015 Spot Bond  |        |            | 126.54006 | 11.83504  | 126.54006          | 11.80214           |                   |                          | 0.00        | 0                | 40,000,000         |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total EL15 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b>  |
| <b>Total For EL15</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b>  |
| EL28 On 02/05/2028 Spot Bond   |        |            | 1.78000   | 114.43166 | 1.72800            | 115.18080          |                   |            | 0.00        | 0                | 325,000,000        |
| <b>Total EL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>325,000,000</b> |
| <b>Total For EL28</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>325,000,000</b> |
| EMM01 On 28/07/2020 Spot Bond  |        |            | 111.69838 | 11.58428  | 111.69838          | 11.55638           |                   |            | 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  |        |            | 112.15374 | 10.49430  | 112.15374          | 10.46852           |                   |            | 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  |        |            | 106.65311 | 13.86111  | 106.65311          | 13.82895           |                   |            | 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>           |
| EPF001 On 19/08/2015 Spot Bond |        |            | 100.93077 | 16.50975  | 100.93077          | 16.46942           |                   |            | 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>           |
| EPFC0 On 16/11/2012 Spot Bond  |        |            | 100.81699 | 94.80652  | 100.81699          | 94.56531           |                   |            | 0.00        | 0                | 0                  |
| <b>Total EPFC01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPFC01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EQ180L On 13/11/2012 Spot Bond |        |            | 100.00000 | 93.11224  | 100.00000          | 92.87532           |                   |            | 0.00        | 0                | 0                  |
| <b>Total EQ180U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EQ180U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EQ181L On 03/12/2012 Spot Bond |        |            | 100.00000 | 91.00858  | 100.00000          | 90.78823           |                   |            | 0.00        | 0                | 0                  |
| <b>Total EQ181U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EQ181U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EQ182L On 11/12/2012 Spot Bond |        |            | 100.00000 | 86.90476  | 100.00000          | 86.69834           |                   |            | 0.00        | 0                | 0                  |
| <b>Total EQ182U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EQ182U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EQ183L On 24/01/2013 Spot Bond |        |            | 100.00000 | 78.66379  | 100.00000          | 78.49462           |                   |            | 0.00        | 0                | 0                  |
| <b>Total EQ183U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EQ183U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EQS01 On 18/11/2014 Spot Bond  |        |            | 126.47802 | 23.41653  | 126.47802          | 23.35181           |                   |            | 0.00        | 0                | 0                  |
| <b>Total EQS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EQS01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EQS02 On 01/07/2015 Spot Bond  |        |            | 109.43400 | 23.56050  | 109.43400          | 23.50469           |                   |            | 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 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 |        |            | 107.25989 | 17.11627  | 107.25989          | 17.07164           |                   |            |  | 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 |        |            | 101.66692 | 10.37859  | 101.66692          | 10.34571           |                   |            |  | 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>      |
| ERS3A On 17/11/2012 Spot Bond |        |            | 101.08827 | 93.74518  | 101.08827          | 93.50669           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3A On 17/11/2014 Spot Bond |        |            | 101.14823 | 22.82028  | 101.14823          | 22.76444           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2012 Spot Bond |        |            | 101.26753 | 94.00828  | 101.26753          | 93.76873           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/08/2014 Spot Bond |        |            | 101.05103 | 30.30671  | 101.05103          | 30.23260           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2012 Spot Bond |        |            | 101.34215 | 94.11789  | 101.34215          | 93.87789           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/08/2014 Spot Bond |        |            | 101.17066 | 30.99553  | 101.17066          | 30.91965           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/08/2013 Spot Bond |        |            | 100.93125 | 62.56470  | 100.93125          | 62.41187           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/08/2014 Spot Bond |        |            | 100.96871 | 29.83271  | 100.96871          | 29.75982           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/08/2015 Spot Bond |        |            | 100.99870 | 16.67928  | 100.99870          | 16.63850           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/08/2013 Spot Bond |        |            | 100.93575 | 62.58036  | 100.93575          | 62.42749           |                   |            |  | 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 ERSA13 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ERSA13</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ES15 On 30/08/2015 Spot Bond   |        |            | 105.94219 | 16.27486  | 105.94219          | 16.23690           |                   |                          | 0.00        | 0                | 60,900,000         |
| <b>Total ES15 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>60,900,000</b>  |
| <b>Total For ES15</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>60,900,000</b>  |
| ES18 On 20/04/2018 Spot Bond   |        |            | 111.43974 | 8.93772   | 111.43974          | 8.91611            |                   | 44,575,896,000.00        |             | 400,000          | 520,956,000        |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>44,575,896,000.00</b> |             | <b>400,000</b>   | <b>520,956,000</b> |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   | <b>44,575,896,000.00</b> |             | <b>400,000</b>   | <b>520,956,000</b> |
| ES23 On 25/01/2023 Spot Bond   |        |            | 117.73441 | 10.49914  | 117.73441          | 10.47276           |                   | 20,485,787,340.00        |             | 174,000          | 271,248,000        |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>20,485,787,340.00</b> |             | <b>174,000</b>   | <b>271,248,000</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>20,485,787,340.00</b> |             | <b>174,000</b>   | <b>271,248,000</b> |
| ES26 On 02/04/2026 Spot Bond   |        |            | 95.26383  | 8.51169   | 95.26383           | 8.49350            |                   | 0.00                     |             | 0                | 53,192,000         |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>53,192,000</b>  |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>53,192,000</b>  |
| ES33 On 15/09/2033 Spot Bond   |        |            | 9.04000   | 86.29704  | 9.12500            | 85.57741           |                   | 0.00                     |             | 0                | 514,300,000        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>514,300,000</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>514,300,000</b> |
| FIFB01 On 24/08/2015 Spot Bond |        |            | 100.85636 | 18.70995  | 100.85636          | 18.62709           |                   | 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>           |
| FIFC02 On 14/12/2012 Spot Bond |        |            | 100.35540 | 88.57720  | 100.35540          | 88.36765           |                   | 0.00                     |             | 0                | 0                  |
| <b>Total FIFC02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC02</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>0</b>           |
| FIFC03 On 09/10/2013 Spot Bond |        |            | 100.00000 | 37.55187  | 100.00000          | 37.27001           |                   | 0.00                     |             | 0                | 0                  |
| <b>Total FIFC03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC03</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>0</b>           |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.30209  | 100.00000          | 12.27229           |                   | 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 | 11.97144  | 100.00000          | 11.94244           |                   | 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>           |
| FR2A3C On 15/08/2013 Spot Bond |        |            | 101.07344 | 63.22831  | 101.07344          | 63.07368           |                   | 0.00                     |             | 0                | 0                  |
| <b>Total FR2A3C SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A3C</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>         | <b>0</b>           |
| FR2B3C On 15/08/2013 Spot Bond |        |            | 101.11222 | 63.35910  | 101.11222          | 63.20409           |                   | 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 FR2B3C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FR2B3C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FR2C3I On 15/08/2013 Spot Bond |        |            | 101.23627 | 63.77750  | 101.23627          | 63.62128           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FR2C3C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FR2C3C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FR2D3I On 15/08/2013 Spot Bond |        |            | 101.30601 | 64.01275  | 101.30601          | 63.85586           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FR2D3D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FR2D3D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB03 On 15/09/2014 Spot Bond  |        |            | 105.15565 | 27.40350  | 105.15565          | 27.33961           |                   |            |  | 0.00        | 0                | 17,180,000        |
| <b>Total FRB03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>17,180,000</b> |
| <b>Total For FRB03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>17,180,000</b> |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 103.15112 | 11.31318  | 103.15112          | 11.28749           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB06 On 05/11/2012 Spot Bond  |        |            | 101.02281 | 96.36375  | 101.02281          | 96.11103           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRB06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRB06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB07 On 06/12/2012 Spot Bond  |        |            | 100.55742 | 89.15074  | 100.55742          | 88.93540           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRB07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRB07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB08 On 10/06/2016 Spot Bond  |        |            | 100.49836 | 9.87345   | 100.49836          | 9.84916            |                   |            |  | 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  |        |            | 100.49830 | 7.75471   | 100.49830          | 7.73563            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRB09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRB09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB10 On 25/01/2017 Spot Bond  |        |            | 101.51768 | 11.01386  | 101.51768          | 10.98682           |                   |            |  | 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>          |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 111.84945 | 14.65614  | 111.84945          | 14.62062           |                   |            |  | 0.00        | 0                | 2,270,000         |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,270,000</b>  |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,270,000</b>  |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 100.44644 | 8.93274   | 100.44644          | 8.91077            |                   |            |  | 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>          |
| FRBI04 On 31/03/2013 Spot Bond |        |            | 211.83970 | 52.67846  | 211.83970          | 52.52274           |                   |            |  | 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 FRBI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 121.95151 | 3.07912   | 121.95151          | 3.07085            |                   |            |  | 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 |        |            | 266.05149 | 3.80548   | 266.05149          | 3.78793            |                   |            |  | 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>      |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 145.44748 | 1.88122   | 145.44748          | 1.87557            |                   |            |  | 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 |        |            | 186.40405 | 2.97623   | 186.40405          | 2.96554            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBN0 On 15/09/2015 Spot Bond  |        |            | 118.97136 | 18.17405  | 118.97136          | 18.12725           |                   |            |  | 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  |        |            | 51.72712  | 3.38631   | 51.72712           | 3.38246            |                   |            |  | 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  |        |            | 32.59207  | 3.35820   | 32.59207           | 3.35562            |                   |            |  | 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  |        |            | 31.38364  | 3.63090   | 31.38364           | 3.62820            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC04 On 03/06/2014 Spot Bond  |        |            | 103.71290 | 36.73044  | 103.71290          | 36.64669           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC08 On 29/04/2013 Spot Bond  |        |            | 101.43171 | 65.99629  | 101.43171          | 65.83436           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10 On 24/02/2017 Spot Bond  |        |            | 101.42118 | 14.34275  | 101.42118          | 14.30755           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10 On 20/03/2014 Spot Bond  |        |            | 100.70350 | 43.67178  | 100.70350          | 43.58381           |                   |            |  | 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 FRC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC103 On 20/03/2014 Spot Bond |        |            | 100.43778 | 40.47736  | 100.43778          | 40.39602           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC104 On 24/02/2017 Spot Bond |        |            | 101.37968 | 13.99735  | 101.37968          | 13.96302           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC105 On 24/02/2017 Spot Bond |        |            | 101.37968 | 13.99735  | 101.37968          | 13.96302           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC106 On 03/06/2021 Spot Bond |        |            | 100.95684 | 10.32581  | 100.95684          | 10.30030           |                   |            |  | 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>      |
| FRC107 On 24/02/2017 Spot Bond |        |            | 101.35502 | 13.79216  | 101.35502          | 13.75834           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC108 On 20/06/2017 Spot Bond |        |            | 100.49706 | 10.50180  | 100.49706          | 10.47596           |                   |            |  | 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>      |
| FRC109 On 26/05/2013 Spot Bond |        |            | 100.81157 | 61.45275  | 100.81157          | 61.30281           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 15/06/2016 Spot Bond  |        |            | 100.62812 | 13.60460  | 100.62812          | 13.57109           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC110 On 20/06/2017 Spot Bond |        |            | 100.42343 | 9.14794   | 100.42343          | 9.12546            |                   |            |  | 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>      |
| FRC112 On 20/06/2017 Spot Bond |        |            | 100.46990 | 10.00212  | 100.46990          | 9.97751            |                   |            |  | 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>      |
| FRC113 On 20/06/2014 Spot Bond |        |            | 100.53541 | 30.22298  | 100.53541          | 30.14861           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC114 On 20/06/2017 Spot Bond |        |            | 98.00000  | 8.55441   | 98.00000           | 8.52499            |                   |            |  | 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 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>      |
| FRC115 On 20/06/2017 Spot Bond |        |            | 100.00000 | 8.69980   | 100.00000          | 8.66572            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC116 On 15/06/2016 Spot Bond |        |            | 100.61842 | 13.45069  | 100.61842          | 13.41757           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC117 On 20/06/2017 Spot Bond |        |            | 100.45750 | 9.98277   | 100.45750          | 9.95822            |                   |            |  | 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 |        |            | 100.56313 | 11.95980  | 100.56313          | 11.93036           |                   |            |  | 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 |        |            | 100.61014 | 12.84311  | 100.61014          | 12.81149           |                   |            |  | 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 |        |            | 100.43349 | 9.53484   | 100.43349          | 9.51140            |                   |            |  | 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 |        |            | 100.51033 | 10.76208  | 100.51033          | 10.73560           |                   |            |  | 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 |        |            | 100.67570 | 14.07856  | 100.67570          | 14.04387           |                   |            |  | 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 |        |            | 100.44913 | 11.45422  | 100.44913          | 11.41793           |                   |            |  | 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 |        |            | 100.00000 | 6.92027   | 100.00000          | 6.88955            |                   |            |  | 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 |        |            | 100.53319 | 13.30928  | 100.53319          | 13.26707           |                   |            |  | 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 |        |            | 100.63883 | 15.65254  | 100.63883          | 15.60286           |                   |            |  | 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 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 |        |            | 100.48091 | 12.15474  | 100.48091          | 12.11621           |                   |            |  | 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 |        |            | 100.51430 | 12.89178  | 100.51430          | 12.85090           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC129 On 20/09/2017 Spot Bond |        |            | 100.60627 | 14.92909  | 100.60627          | 14.88172           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC130 On 20/09/2017 Spot Bond |        |            | 100.56147 | 13.93532  | 100.56147          | 13.89111           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC131 On 20/09/2017 Spot Bond |        |            | 100.63331 | 15.52994  | 100.63331          | 15.48065           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC132 On 20/09/2017 Spot Bond |        |            | 100.67296 | 16.41241  | 100.67296          | 16.36031           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC133 On 20/09/2017 Spot Bond |        |            | 100.60461 | 14.89229  | 100.60461          | 14.84504           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC134 On 20/09/2017 Spot Bond |        |            | 100.58527 | 15.08063  | 100.58527          | 15.03279           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC135 On 20/09/2017 Spot Bond |        |            | 100.52263 | 13.07599  | 100.52263          | 13.03453           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC136 On 20/09/2017 Spot Bond |        |            | 100.51264 | 13.47295  | 100.51264          | 13.43024           |                   |            |  | 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>      |
| FRC137 On 20/09/2017 Spot Bond |        |            | 100.64764 | 15.84867  | 100.64764          | 15.79836           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC138 On 20/09/2017 Spot Bond |        |            | 100.63938 | 15.66480  | 100.63938          | 15.61508           |                   |            |  | 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 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 |        |            | 100.61676 | 15.16210  | 100.61676          | 15.11398           |                   |            |  | 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 |        |            | 100.64874 | 15.87318  | 100.64874          | 15.82280           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC141 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC141</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            | 100.54761 | 13.62846  | 100.54761          | 13.58524           |                   |            |  | 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 |        |            | 100.48314 | 12.20389  | 100.48314          | 12.16520           |                   |            |  | 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 |        |            | 100.40273 | 10.43360  | 100.40273          | 10.40055           |                   |            |  | 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 |        |            | 100.68010 | 16.57170  | 100.68010          | 16.51908           |                   |            |  | 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 20/09/2014 Spot Bond |        |            | 100.48314 | 31.04521  | 100.48314          | 30.94681           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC146 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC146</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2015 Spot Bond |        |            | 100.54650 | 20.55314  | 100.54650          | 20.48797           |                   |            |  | 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 24/02/2017 Spot Bond |        |            | 101.08864 | 3.16360   | 101.08864          | 3.14859            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC148 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC148</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2015 Spot Bond |        |            | 100.52041 | 9.34240   | 100.52041          | 9.31278            |                   |            |  | 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 |        |            | 100.44745 | 1.65410   | 100.44745          | 1.64886            |                   |            |  | 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 |        |            | 98.00000  | 1.89281   | 98.00000           | 1.87856            |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value            | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|------------------|------------------|---------------|
| <b>Total FRC151 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            | 100.00000 | 1.20938   | 100.00000          | 1.20259            |                   |                           | 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 | 1.20938   | 100.00000          | 1.20259            |                   |                           | 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>      |
| FRC17 On 03/06/2014 Spot Bond  |        |            | 103.88434 | 37.28909  | 103.88434          | 37.20394           |                   |                           | 0.00             | 0                | 0             |
| <b>Total FRC17 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC17</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRC29 On 22/07/2014 Spot Bond  |        |            | 101.69803 | 30.94803  | 101.69803          | 32.77485           |                   |                           | 0.00             | 0                | 0             |
| <b>Total FRC29 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC29</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRC37 On 20/06/2015 Spot Bond  |        |            | 100.46014 | 16.80203  | 100.46014          | 16.76071           |                   |                           | 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  |        |            | 100.45737 | 13.72887  | 100.45737          | 13.69512           |                   |                           | 0.00             | 0                | 0             |
| <b>Total FRC40 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC40</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRC41 On 25/10/2013 Spot Bond  |        |            | 101.67764 | 46.04094  | 101.67764          | 45.92773           |                   |                           | 0.00             | 0                | 0             |
| <b>Total FRC41 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC41</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond  |        |            | 98.80765  | 9.74598   | 98.80765           | 9.72237            |                   |                           | 0.00             | 0                | 0             |
| <b>Total FRC46 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC46</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| FRC47 On 18/02/2013 Spot Bond  |        |            | 113.68077 | 72.13950  | 113.68077          | 71.97778           |                   | 341,042,310,000.00        | 3,000,000        | 1,500,000        |               |
| <b>Total FRC47 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>341,042,310,000.00</b> | <b>3,000,000</b> | <b>1,500,000</b> |               |
| <b>Total For FRC47</b>         |        |            |           |           |                    |                    |                   | <b>341,042,310,000.00</b> | <b>3,000,000</b> | <b>1,500,000</b> |               |
| FRC55 On 11/07/2013 Spot Bond  |        |            | 100.00003 | 55.10714  | 100.00003          | 54.97365           |                   | 0.00                      | 0                | 0                |               |
| <b>Total FRC55 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For FRC55</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| FRC57 On 20/06/2014 Spot Bond  |        |            | 100.38660 | 27.87292  | 100.38660          | 27.80442           |                   | 0.00                      | 0                | 0                |               |
| <b>Total FRC57 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For FRC57</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| FRC61 On 28/07/2017 Spot Bond  |        |            | 101.46163 | 10.29360  | 101.46163          | 10.26834           |                   | 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 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 |        |            | 109.33538 | 6.49321   | 109.33538          | 6.47783            |                   |            |  | 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 |        |            | 100.46640 | 11.95902  | 100.46640          | 11.92961           |                   |            |  | 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 |        |            | 100.47150 | 12.05053  | 100.47150          | 12.02089           |                   |            |  | 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 |        |            | 109.51236 | 4.97350   | 109.51236          | 4.96172            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC70 On 20/09/2014 Spot Bond |        |            | 111.32550 | 23.66648  | 111.32550          | 23.61802           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 109.33538 | 4.56259   | 109.33538          | 4.55179            |                   |            |  | 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 |        |            | 114.09057 | 5.53640   | 114.09057          | 5.52284            |                   |            |  | 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 |        |            | 114.42023 | 7.93902   | 114.42023          | 7.92245            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC75 On 20/12/2012 Spot Bond |        |            | 100.45580 | 86.69130  | 100.45580          | 86.48891           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond |        |            | 101.66489 | 11.47628  | 101.66489          | 11.44806           |                   |            |  | 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>      |
| FRC78 On 15/06/2016 Spot Bond |        |            | 100.79789 | 16.29917  | 100.79789          | 16.25897           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC79 On 15/06/2016 Spot Bond |        |            | 100.69405 | 14.65051  | 100.69405          | 14.61440           |                   |            |  | 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 FRC79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC81 On 20/12/2012 Spot Bond |        |            | 100.56499 | 87.08736  | 100.56499          | 86.88386           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC82 On 15/06/2016 Spot Bond |        |            | 100.70697 | 14.85545  | 100.70697          | 14.81884           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC83 On 20/12/2016 Spot Bond |        |            | 100.40068 | 9.52940   | 100.40068          | 9.50598            |                   |            |  | 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 |        |            | 100.46304 | 10.66489  | 100.46304          | 10.63866           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC85 On 20/12/2014 Spot Bond |        |            | 100.61808 | 24.06778  | 100.61808          | 24.00851           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC86 On 20/12/2016 Spot Bond |        |            | 100.54671 | 12.19077  | 100.54671          | 12.16077           |                   |            |  | 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 |        |            | 100.52525 | 11.79919  | 100.52525          | 11.77016           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC88 On 20/12/2012 Spot Bond |        |            | 100.34678 | 86.29721  | 100.34678          | 86.09592           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC89 On 20/12/2012 Spot Bond |        |            | 100.34394 | 86.28695  | 100.34394          | 86.08569           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC90 On 20/03/2013 Spot Bond |        |            | 100.32862 | 88.64524  | 100.32862          | 88.47428           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC91 On 20/03/2013 Spot Bond |        |            | 100.34043 | 88.64570  | 100.34043          | 88.47472           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC92 On 20/03/2013 Spot Bond |        |            | 100.34112 | 88.65264  | 100.34112          | 88.48164           |                   |            |  | 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 FRC92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC93 On 20/03/2013 Spot Bond |        |            | 100.34682 | 86.26175  | 100.34682          | 86.06007           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC94 On 20/03/2017 Spot Bond |        |            | 100.44788 | 10.18483  | 100.44788          | 10.16436           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC94 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC94</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC95 On 15/06/2016 Spot Bond |        |            | 100.64235 | 14.53547  | 100.64235          | 14.50621           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC95 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC95</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC96 On 20/03/2017 Spot Bond |        |            | 100.44732 | 10.17463  | 100.44732          | 10.15418           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC96 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC96</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC97 On 20/03/2015 Spot Bond |        |            | 98.04956  | 23.10975  | 98.04956           | 23.06433           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC97 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC97</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC98 On 15/06/2016 Spot Bond |        |            | 100.67532 | 15.10329  | 100.67532          | 15.07286           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC98 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC98</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC99 On 24/02/2017 Spot Bond |        |            | 101.43156 | 14.42906  | 101.43156          | 14.39366           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC99 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC99</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2A On 02/08/2013 Spot Bond |        |            | 101.08680 | 64.56729  | 101.08680          | 64.40935           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRE2A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2A On 02/08/2013 Spot Bond |        |            | 102.04635 | 66.90972  | 102.04635          | 66.74467           |                   |            |  | 0.00        | 0                | 10,000        |
| <b>Total FRE2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000</b> |
| <b>Total For FRE2A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000</b> |
| FRE2B On 02/08/2013 Spot Bond |        |            | 101.11165 | 64.63662  | 101.11165          | 64.47848           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2B On 02/08/2013 Spot Bond |        |            | 104.68033 | 66.26948  | 104.68033          | 66.10224           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRE2B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2C On 02/08/2013 Spot Bond |        |            | 96.98334  | 65.96610  | 96.98334           | 65.81063           |                   |            |  | 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 FRE2C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2D On 02/08/2013 Spot Bond |        |            | 101.19191 | 64.86059  | 101.19191          | 64.70179           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRE2D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2F On 02/08/2013 Spot Bond |        |            | 101.63872 | 66.10724  | 101.63872          | 65.94474           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRE2F SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2F</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRE2G On 02/08/2013 Spot Bond |        |            | 101.79324 | 66.53830  | 101.79324          | 66.37453           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRE2G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRE2G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI15 On 14/03/2015 Spot Bond |        |            | 137.45936 | 13.68325  | 137.45936          | 13.64233           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRI15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRI15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ13 On 01/09/2013 Spot Bond |        |            | 101.30769 | 60.38438  | 101.30769          | 60.23476           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ14 On 20/07/2014 Spot Bond |        |            | 104.00517 | 30.00895  | 104.00517          | 29.93365           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ15 On 04/04/2015 Spot Bond |        |            | 100.18638 | 19.33323  | 100.18638          | 19.27278           |                   |            |  | 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 |        |            | 103.41346 | 12.39044  | 103.41346          | 12.35951           |                   |            |  | 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 |        |            | 100.62484 | 8.95209   | 100.62484          | 8.92399            |                   |            |  | 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 |        |            | 101.45882 | 8.37685   | 101.45882          | 8.35629            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond |        |            | 254.50193 | 3.90682   | 254.50193          | 3.88933            |                   |            |  | 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 |        |            | 265.81898 | 3.80744   | 265.81898          | 3.78989            |                   |            |  | 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 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 |        |            | 249.70910 | 3.95147   | 249.70910          | 3.93401            |                   |            |  | 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 |        |            | 117.34620 | 2.86851   | 117.34620          | 2.86132            |                   |            |  | 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 |        |            | 101.41744 | 8.23677   | 101.41744          | 8.21656            |                   |            |  | 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 |        |            | 117.54524 | 3.10345   | 117.54524          | 3.09534            |                   |            |  | 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 |        |            | 101.77641 | 11.33562  | 101.77641          | 11.30773           |                   |            |  | 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 |        |            | 100.01476 | 10.39833  | 100.01476          | 10.37313           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS60 On 24/10/2012 Spot Bond |        |            | 101.15940 | 99.41996  | 101.15940          | 99.15040           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS61 On 02/08/2013 Spot Bond |        |            | 101.49749 | 65.71320  | 101.49749          | 65.55188           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond |        |            | 101.25022 | 8.14168   | 101.25022          | 8.12173            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS63 On 22/12/2013 Spot Bond |        |            | 100.29734 | 39.50687  | 100.29734          | 39.40985           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS64 On 26/01/2042 Spot Bond |        |            | 90.41057  | 2.71449   | 90.41057           | 2.70873            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS65 On 30/03/2013 Spot Bond |        |            | 100.18030 | 84.13130  | 100.18030          | 83.93937           |                   |            |  | 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 FRS65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS67 On 25/05/2013 Spot Bond |        |            | 100.68430 | 59.74873  | 100.68430          | 59.56108           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS70 On 04/06/2013 Spot Bond |        |            | 100.52362 | 59.53630  | 100.52362          | 59.34752           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS71 On 08/06/2013 Spot Bond |        |            | 100.43945 | 58.80944  | 100.43945          | 58.62311           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS72 On 09/11/2024 Spot Bond |        |            | 101.12618 | 8.19764   | 101.12618          | 8.17179            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 18.80049  | 101.07593          | 18.74060           |                   |            |  | 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 | 9.19163   | 100.44759          | 9.16250            |                   |            |  | 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>      |
| FRS75 On 13/06/2014 Spot Bond |        |            | 100.44015 | 28.86702  | 100.44015          | 28.77555           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 16.82490  | 100.76967          | 16.77144           |                   |            |  | 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>      |
| FRS77 On 19/07/2014 Spot Bond |        |            | 101.24351 | 32.79289  | 101.24351          | 32.64562           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS78 On 08/08/2013 Spot Bond |        |            | 101.17008 | 64.20585  | 101.17008          | 63.91448           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS79 On 10/07/2017 Spot Bond |        |            | 100.00000 | 2.32938   | 100.00000          | 2.31189            |                   |            |  | 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>      |
| FRX14 On 01/09/2014 Spot Bond |        |            | 105.55013 | 27.76646  | 105.55013          | 27.70154           |                   |            |  | 0.00        | 0                | 1,891,000     |

| 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 FRX14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,891,000</b> |
| <b>Total For FRX14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,891,000</b> |
| FRX15 On 14/03/2015 Spot Bond |        |            | 106.51279 | 20.61502  | 106.51279          | 20.56644           |                   |            | 0.00        | 0                | 935,000          |
| <b>Total FRX15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>935,000</b>   |
| <b>Total For FRX15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>935,000</b>   |
| FRX16 On 15/09/2016 Spot Bond |        |            | 104.36488 | 11.71306  | 104.36488          | 11.68591           |                   |            | 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 |        |            | 105.51532 | 10.11457  | 105.51532          | 10.09092           |                   |            | 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 |        |            | 113.83008 | 9.93703   | 113.83008          | 9.91246            |                   |            | 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 |        |            | 108.96559 | 10.85331  | 108.96559          | 10.83504           |                   |            | 0.00        | 0                | 4,862,000        |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,862,000</b> |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,862,000</b> |
| FRX24 On 10/12/2024 Spot Bond |        |            | 117.28648 | 12.69064  | 117.28648          | 12.65867           |                   |            | 0.00        | 0                | 0                |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| FRX31 On 21/02/2031 Spot Bond |        |            | 102.81960 | 10.50648  | 102.81960          | 10.48281           |                   |            | 0.00        | 0                | 0                |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| FRX45 On 14/04/2045 Spot Bond |        |            | 79.83345  | 10.07649  | 79.83345           | 10.05792           |                   |            | 0.00        | 0                | 0                |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| FTG1 On 05/09/2016 Spot Bond  |        |            | 100.94835 | 13.95744  | 100.94835          | 13.92297           |                   |            | 0.00        | 0                | 0                |
| <b>Total FTG1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For FTG1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GFC03 On 10/04/2015 Spot Bond |        |            | 100.01778 | 19.68368  | 100.01778          | 19.62221           |                   |            | 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 |        |            | 104.81266 | 11.25486  | 104.81266          | 11.22883           |                   |            | 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                |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest    |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <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>         |
| GPT18 On 30/10/2012 Spot Bond |        |            | 101.05700 | 99.07645  | 101.05700          | 98.81238           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GPT18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GPT18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GPT19 On 28/11/2012 Spot Bond |        |            | 100.63710 | 89.62167  | 100.63710          | 89.40076           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GPT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GPT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GR1A2 On 18/11/2012 Spot Bond |        |            | 100.81750 | 93.18254  | 100.81750          | 92.94666           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GR1A2A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GR1A2A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRA29 On 15/11/2012 Spot Bond |        |            | 99.49839  | 92.67381  | 99.49839           | 92.44028           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GRA298 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GRA298</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRA29 On 18/12/2012 Spot Bond |        |            | 99.03016  | 85.60064  | 99.03016           | 85.40229           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GRA299 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GRA299</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRB88 On 26/10/2012 Spot Bond |        |            | 99.78606  | 97.59861  | 99.78606           | 97.33889           |                   |            |  | 0.00        | 0                | 4,000,000        |
| <b>Total GRB88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000</b> |
| <b>Total For GRB88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000</b> |
| GRD17 On 17/10/2012 Spot Bond |        |            | 99.90642  | 66.68747  | 99.90642           | 99.72703           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GRD176 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GRD176</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRD17 On 01/11/2012 Spot Bond |        |            | 99.80110  | 96.06017  | 99.80110           | 95.80853           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GRD177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GRD177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRD17 On 05/11/2012 Spot Bond |        |            | 99.64339  | 95.06886  | 99.64339           | 94.82276           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GRD178 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GRD178</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRD17 On 11/01/2013 Spot Bond |        |            | 100.00000 | 80.93126  | 100.00000          | 80.75221           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GRD179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GRD179</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRDB1 On 10/01/2018 Spot Bond |        |            | 100.01501 | 6.80680   | 100.01501          | 6.79031            |                   |            |  | 0.00        | 0                | 0                |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| GRDC1 On 10/01/2018 Spot Bond |        |            | 100.01973 | 8.61995   | 100.01973          | 8.59907            |                   |            |  | 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 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>      |
| GRN1B On 18/11/2012 Spot Bond  |        |            | 100.85290 | 93.23730  | 100.85290          | 93.00121           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRN1B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRN1B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRN1C On 18/11/2012 Spot Bond  |        |            | 100.88829 | 93.29207  | 100.88829          | 93.05576           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRN1C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRN1C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRN1D On 18/11/2012 Spot Bond  |        |            | 101.01560 | 93.48919  | 101.01560          | 93.25211           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRN1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRN1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT01 On 08/12/2014 Spot Bond  |        |            | 100.57078 | 20.92311  | 100.57078          | 20.87160           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT02 On 13/05/2016 Spot Bond  |        |            | 101.42786 | 11.13097  | 101.42786          | 11.10365           |                   |            |  | 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  |        |            | 99.93193  | 15.10086  | 99.93193           | 15.06431           |                   |            |  | 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  |        |            | 100.43806 | 10.59406  | 100.43806          | 10.56800           |                   |            |  | 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  |        |            | 102.01673 | 21.09946  | 102.01673          | 21.04742           |                   |            |  | 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>      |
| GSIZ16 On 23/09/2016 Spot Bond |        |            | 100.31458 | 10.91811  | 100.31458          | 10.89128           |                   |            |  | 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>      |
| HILB01 On 18/07/2015 Spot Bond |        |            | 99.88260  | 19.11980  | 99.88260           | 19.03581           |                   |            |  | 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 |        |            | 100.51108 | 9.47158   | 100.51108          | 9.42929            |                   |            |  | 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>      |
| HILC01 On 18/10/2012 Spot Bond |        |            | 101.35185 | 99.72310  | 101.35185          | 99.44771           |                   |            |  | 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 HILC01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC01</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 19/07/2013 Spot Bond |        |            | 105.54321 | 64.25160  | 105.54321          | 64.08827           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 105.54321 | 64.25160  | 105.54321          | 64.08827           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 101.63173 | 65.77691  | 101.63173          | 65.61523           |                   |            |  | 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 |        |            | 101.67762 | 16.66938  | 101.67762          | 16.62840           |                   |            |  | 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 |        |            | 105.13866 | 19.28770  | 105.13866          | 19.23883           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 105.76786 | 64.27895  | 105.76786          | 64.11524           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 101.68917 | 65.85097  | 101.68917          | 65.68903           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2015 Spot Bond |        |            | 101.75803 | 16.95572  | 101.75803          | 16.91400           |                   |            |  | 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 |        |            | 117.06290 | 17.02276  | 117.06290          | 16.97533           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1C5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2013 Spot Bond |        |            | 106.05795 | 64.31425  | 106.05795          | 64.15005           |                   |            |  | 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 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 19/07/2013 Spot Bond |        |            | 101.79257 | 65.98420  | 101.79257          | 65.82180           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total HMS1D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For HMS1D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| HMS1D On 19/07/2015 Spot Bond |        |            | 101.86140 | 17.32339  | 101.86140          | 17.28072           |                   |            |  | 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 |        |            | 117.06290 | 17.48756  | 117.06290          | 17.43883           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 107.08651 | 64.43926  | 107.08651          | 64.27333           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 101.93042 | 66.16173  | 101.93042          | 65.99870           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total HMS1E3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For HMS1E3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| HMS1E On 19/07/2015 Spot Bond |        |            | 101.98773 | 17.77198  | 101.98773          | 17.72817           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 108.34719 | 64.59215  | 108.34719          | 64.42408           |                   |            |  | 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 19/07/2013 Spot Bond |        |            | 110.21153 | 64.81760  | 110.21153          | 64.64637           |                   |            |  | 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>          |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 115.88630 | 10.28633  | 115.88630          | 10.26081           |                   |            |  | 0.00        | 0                | 35,509,000        |
| <b>Total HWAY20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,509,000</b> |
| <b>Total For HWAY20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,509,000</b> |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 272.42396 | 3.75305   | 272.42396          | 3.73546            |                   |            |  | 0.00        | 0                | 97,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>97,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>97,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 271.70682 | 3.75883   | 271.70682          | 3.74125            |                   |            |  | 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 |        |            | 101.83148 | 10.81503  | 101.83148          | 10.79087           |                   |            |  | 0.00        | 0                | 30,200,000        |

| 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 HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>30,200,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>30,200,000</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 102.02133 | 10.79778  | 102.02133          | 10.77362           |                   |                           | 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>          |
| I2025 On 31/01/2025 Spot Bond |        |            | 1.20000   | 110.48280 | 1.20000            | 110.46768          |                   | 240,000,000,000.00        | 200,000,000        | 135,262,000        |                   |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>240,000,000,000.00</b> | <b>200,000,000</b> | <b>135,262,000</b> |                   |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>240,000,000,000.00</b> | <b>200,000,000</b> | <b>135,262,000</b> |                   |
| I2038 On 31/01/2038 Spot Bond |        |            | 1.97000   | 106.94589 | 1.91000            | 108.17799          |                   | 344,750,000,000.00        | 175,000,000        | 102,000,000        |                   |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>344,750,000,000.00</b> | <b>175,000,000</b> | <b>102,000,000</b> |                   |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>344,750,000,000.00</b> | <b>175,000,000</b> | <b>102,000,000</b> |                   |
| I2050 On 31/12/2050 Spot Bond |        |            | 1.95000   | 116.36549 | 1.95000            | 116.34683          |                   | 692,250,000,000.00        | 355,000,000        | 178,668,000        |                   |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>692,250,000,000.00</b> | <b>355,000,000</b> | <b>178,668,000</b> |                   |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   | <b>692,250,000,000.00</b> | <b>355,000,000</b> | <b>178,668,000</b> |                   |
| IBC01 On 16/03/2015 Spot Bond |        |            | 95.45000  | 19.87582  | 95.45000           | 19.83936           |                   | 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>           |                   |
| IBL06 On 14/12/2012 Spot Bond |        |            | 100.50759 | 87.68889  | 100.50759          | 87.48118           |                   | 0.00                      | 0                  | 0                  |                   |
| <b>Total IBL06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| <b>Total For IBL06</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| IBL09 On 08/12/2012 Spot Bond |        |            | 100.56563 | 88.90604  | 100.56563          | 88.69230           |                   | 0.00                      | 0                  | 0                  |                   |
| <b>Total IBL09 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| <b>Total For IBL09</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| IBL11 On 12/03/2015 Spot Bond |        |            | 109.26558 | 21.44517  | 109.26558          | 21.39359           |                   | 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>           |                   |
| IBL12 On 12/03/2013 Spot Bond |        |            | 100.86049 | 88.00111  | 100.86049          | 87.79053           |                   | 0.00                      | 0                  | 0                  |                   |
| <b>Total IBL12 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| <b>Total For IBL12</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| IBL13 On 12/03/2015 Spot Bond |        |            | 102.46253 | 20.58847  | 102.46253          | 20.53695           |                   | 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 |        |            | 100.92206 | 15.30231  | 100.92206          | 15.26452           |                   | 0.00                      | 0                  | 0                  |                   |
| <b>Total IBL14 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| <b>Total For IBL14</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |                   |
| IBL15 On 28/06/2013 Spot Bond |        |            | 100.23329 | 56.90456  | 100.23329          | 56.76490           |                   | 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 IBL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL18 On 10/12/2013 Spot Bond |        |            | 100.52781 | 40.20538  | 100.52781          | 40.10645           |                   |            |  | 0.00        | 0                | 15,000,000        |
| <b>Total IBL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| <b>Total For IBL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| IBL19 On 15/03/2014 Spot Bond |        |            | 100.74849 | 39.78159  | 100.74849          | 39.68350           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL20 On 15/03/2014 Spot Bond |        |            | 103.45013 | 37.31869  | 103.45013          | 37.23284           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL21 On 15/03/2016 Spot Bond |        |            | 108.14435 | 14.26904  | 108.14435          | 14.23501           |                   |            |  | 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 |        |            | 111.48026 | 10.44440  | 111.48026          | 10.41887           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL23 On 21/04/2014 Spot Bond |        |            | 102.47730 | 34.46356  | 102.47730          | 34.38573           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL24 On 21/04/2014 Spot Bond |        |            | 99.82217  | 30.53412  | 99.82217           | 30.46027           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL25 On 18/08/2014 Spot Bond |        |            | 100.88835 | 29.60453  | 100.88835          | 29.53224           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL26 On 18/08/2014 Spot Bond |        |            | 106.87614 | 23.70074  | 106.87614          | 23.64320           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL28 On 18/08/2016 Spot Bond |        |            | 105.97204 | 12.49399  | 105.97204          | 12.46515           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL32 On 03/11/2014 Spot Bond |        |            | 101.15611 | 22.06657  | 101.15611          | 22.01256           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL33 On 03/11/2016 Spot Bond |        |            | 101.23137 | 10.11734  | 101.23137          | 10.09256           |                   |            |  | 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 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  |        |            | 119.59470 | 4.30781   | 119.59470          | 4.29685            |                   |            |  | 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  |        |            | 121.25275 | 2.78729   | 121.25275          | 2.78013            |                   |            |  | 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  |        |            | 100.15533 | 19.59937  | 100.15533          | 19.53810           |                   |            |  | 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  |        |            | 100.16252 | 9.14321   | 100.16252          | 9.11462            |                   |            |  | 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  |        |            | 105.78604 | 9.47062   | 105.78604          | 9.44854            |                   |            |  | 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  |        |            | 100.66354 | 16.84987  | 100.66354          | 16.79638           |                   |            |  | 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  |        |            | 100.43811 | 9.94261   | 100.43811          | 9.91111            |                   |            |  | 0.00        | 0                | 60,000,000        |
| <b>Total IBL42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| <b>Total For IBL42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| IC02 On 09/05/2013 Spot Bond   |        |            | 100.00000 | 70.50133  | 100.00000          | 70.34615           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IC02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IC02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IDCP01 On 19/04/2015 Spot Bond |        |            | 99.89211  | 19.94898  | 99.89211           | 19.90486           |                   |            |  | 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 |        |            | 99.89211  | 19.94898  | 99.89211           | 19.90486           |                   |            |  | 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 |        |            | 100.97091 | 8.74450   | 100.97091          | 8.72509            |                   |            |  | 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>          |
| IDW001 On 30/06/2016 Spot Bond |        |            | 101.37699 | 14.72500  | 101.37699          | 14.67848           |                   |            |  | 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 IDW001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW002 On 30/06/2016 Spot Bond |        |            | 101.30327 | 14.46994  | 101.30327          | 14.42425           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFM01 On 31/03/2016 Spot Bond  |        |            | 112.11249 | 15.73186  | 112.11249          | 15.69344           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL01 On 29/12/2014 Spot Bond  |        |            | 100.20174 | 20.55150  | 100.20174          | 20.50108           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL02 On 29/12/2014 Spot Bond  |        |            | 100.20174 | 20.55150  | 100.20174          | 20.50108           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL03 On 17/05/2017 Spot Bond  |        |            | 101.14829 | 9.51265   | 101.14829          | 9.48265            |                   |            |  | 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 | 7.90869   | 100.00000          | 7.88932            |                   |            |  | 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>      |
| IN01E On 23/07/2013 Spot Bond  |        |            | 101.89135 | 72.84053  | 101.89135          | 72.44696           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN01E SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN01E</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN02E On 06/08/2013 Spot Bond  |        |            | 101.88356 | 68.66975  | 101.88356          | 68.35632           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN02E SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN02E</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN03E On 13/08/2013 Spot Bond  |        |            | 101.64472 | 66.47811  | 101.64472          | 66.17187           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN03E SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN03E</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN04 On 15/03/2015 Spot Bond   |        |            | 101.44581 | 22.04352  | 101.44581          | 21.99362           |                   |            |  | 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>      |
| IN04E On 27/08/2013 Spot Bond  |        |            | 100.58397 | 58.53148  | 100.58397          | 58.25161           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN04E SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN04E</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN07 On 16/05/2013 Spot Bond   |        |            | 104.33728 | 68.33272  | 104.33728          | 68.17699           |                   |            |  | 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 IN07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN09 On 01/02/2016 Spot Bond   |        |            | 101.67347 | 16.58317  | 101.67347          | 16.54240           |                   |            |  | 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>      |
| IN165U On 18/10/2012 Spot Bond |        |            | 100.00000 | 99.72678  | 100.00000          | 99.45504           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN165U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN165U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN177U On 24/01/2013 Spot Bond |        |            | 100.00000 | 78.66379  | 100.00000          | 78.49462           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN177U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN177U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN178U On 24/01/2013 Spot Bond |        |            | 100.00000 | 78.66379  | 100.00000          | 78.49462           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN178U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN178U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND205 On 31/01/2013 Spot Bond |        |            | 100.00000 | 77.49469  | 100.00000          | 77.33051           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND209 On 28/02/2013 Spot Bond |        |            | 100.00000 | 73.14629  | 100.00000          | 73.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND242 On 16/10/2012 Spot Bond |        |            | 99.84353  | 66.70146  | 99.84353           | 66.70146           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND243 On 23/10/2012 Spot Bond |        |            | 99.74422  | 98.38682  | 99.74422           | 98.12300           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND244 On 30/10/2012 Spot Bond |        |            | 99.64170  | 96.57275  | 99.64170           | 96.31882           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND245 On 06/11/2012 Spot Bond |        |            | 99.54183  | 94.82776  | 99.54183           | 94.58316           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND246 On 13/11/2012 Spot Bond |        |            | 99.44217  | 93.14803  | 99.44217           | 92.91224           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND247 On 20/11/2012 Spot Bond |        |            | 99.34271  | 91.52996  | 99.34271           | 91.30251           |                   |            |  | 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 IND247 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND247</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND248 On 27/11/2012 Spot Bond |        |            | 99.22914  | 89.97152  | 99.22914           | 89.75199           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND248 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND248</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND249 On 04/12/2012 Spot Bond |        |            | 99.12821  | 88.46736  | 99.12821           | 88.25532           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND249 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND249</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND250 On 11/12/2012 Spot Bond |        |            | 99.02750  | 87.01558  | 99.02750           | 86.81063           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND250 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND250</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND302 On 08/01/2013 Spot Bond |        |            | 98.62666  | 81.68104  | 98.62666           | 81.50116           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND302 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND302</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND303 On 15/01/2013 Spot Bond |        |            | 98.52695  | 80.45420  | 98.52695           | 80.27985           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND303 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND303</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND304 On 22/01/2013 Spot Bond |        |            | 98.42745  | 79.26604  | 98.42745           | 79.09697           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND304 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND304</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND305 On 29/01/2013 Spot Bond |        |            | 100.00000 | 77.82516  | 100.00000          | 77.65957           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND305 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND305</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND306 On 05/02/2013 Spot Bond |        |            | 100.00000 | 76.68067  | 100.00000          | 76.51992           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND306 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND306</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND307 On 12/02/2013 Spot Bond |        |            | 100.00000 | 75.56936  | 100.00000          | 75.41322           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND307 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND307</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND308 On 19/02/2013 Spot Bond |        |            | 100.00000 | 74.48980  | 100.00000          | 74.33809           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND308 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND308</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND309 On 26/02/2013 Spot Bond |        |            | 100.00000 | 73.44064  | 100.00000          | 73.29317           |                   |            | 0.00        | 0                | 0             |
| <b>Total IND309 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND309</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND310 On 05/03/2013 Spot Bond |        |            | 100.00000 | 72.42063  | 100.00000          | 72.27723           |                   |            | 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 IND310 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND310</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND311 On 12/03/2013 Spot Bond |        |            | 100.00000     | 71.42857  | 100.00000          | 71.28906           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND311 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND311</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND312 On 19/03/2013 Spot Bond |        |            | 100.00000     | 70.46332  | 100.00000          | 70.32755           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND312 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND312</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND313 On 26/03/2013 Spot Bond |        |            | 100.00000     | 69.52381  | 100.00000          | 69.39163           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND313 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND313</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND314 On 02/04/2013 Spot Bond |        |            | 100.00000     | 68.60902  | 100.00000          | 68.48030           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND314 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND314</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND315 On 09/04/2013 Spot Bond |        |            | 100.00000     | 67.71800  | 100.00000          | 67.59259           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND315 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND315</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND316 On 16/04/2013 Spot Bond |        |            | 100.00000     | 66.84982  | 100.00000          | 66.72761           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND316 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND316</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND317 On 23/04/2013 Spot Bond |        |            | 100,000.00000 | 2.84820   | 100,000.00000      | 2.79480            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND317 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND317</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND318 On 24/04/2013 Spot Bond |        |            | 100.00000     | 69.84321  | 100.00000          | 69.71070           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND318 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND318</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND319 On 25/04/2013 Spot Bond |        |            | 100.00000     | 69.71070  | 100.00000          | 69.57844           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND319 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND319</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND320 On 26/04/2013 Spot Bond |        |            | 100.00000     | 69.57844  | 100.00000          | 69.44644           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND320 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND320</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND321 On 27/04/2013 Spot Bond |        |            | 100.00000     | 69.44644  | 100.00000          | 69.31468           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND321 SPOT</b>       |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND321</b>        |        |            |               |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND322 On 28/04/2013 Spot Bond |        |            | 100.00000     | 69.31468  | 100.00000          | 69.18318           |                   |            |  | 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 IND322 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND322</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND323 On 29/04/2013 Spot Bond |        |            | 100.00000 | 69.18318  | 100.00000          | 69.05192           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND324 On 30/04/2013 Spot Bond |        |            | 100.00000 | 69.05192  | 100.00000          | 68.92091           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND325 On 01/05/2013 Spot Bond |        |            | 100.00000 | 68.92091  | 100.00000          | 68.79015           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND326 On 02/05/2013 Spot Bond |        |            | 100.00000 | 68.79015  | 100.00000          | 68.65964           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND327 On 03/05/2013 Spot Bond |        |            | 100.00000 | 68.65964  | 100.00000          | 68.52938           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND328 On 04/05/2013 Spot Bond |        |            | 100.00000 | 68.52938  | 100.00000          | 68.39936           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND329 On 05/05/2013 Spot Bond |        |            | 100.00000 | 68.39936  | 100.00000          | 68.26959           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND330 On 06/05/2013 Spot Bond |        |            | 100.00000 | 68.26959  | 100.00000          | 68.14007           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND331 On 07/05/2013 Spot Bond |        |            | 100.00000 | 68.14007  | 100.00000          | 68.01079           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND332 On 08/05/2013 Spot Bond |        |            | 100.00000 | 68.01079  | 100.00000          | 67.88176           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND333 On 09/05/2013 Spot Bond |        |            | 100.00000 | 67.88176  | 100.00000          | 67.75297           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND334 On 20/08/2013 Spot Bond |        |            | 100.00000 | 55.82194  | 100.00000          | 55.71603           |                   |            |  | 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 IND334 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND334</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND335 On 27/08/2013 Spot Bond |        |            | 100.00000 | 55.08479  | 100.00000          | 54.98029           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND336 On 03/09/2013 Spot Bond |        |            | 100.00000 | 54.35738  | 100.00000          | 54.25426           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND337 On 10/09/2013 Spot Bond |        |            | 100.00000 | 53.63958  | 100.00000          | 53.53781           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND338 On 17/09/2013 Spot Bond |        |            | 100.00000 | 52.93126  | 100.00000          | 52.83083           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND338 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND338</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND339 On 25/09/2013 Spot Bond |        |            | 100.00000 | 46.67077  | 100.00000          | 46.56719           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND340 On 01/10/2013 Spot Bond |        |            | 100.00000 | 46.05276  | 100.00000          | 45.95055           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND341 On 08/10/2013 Spot Bond |        |            | 100.00000 | 45.34208  | 100.00000          | 45.24145           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND342 On 15/10/2013 Spot Bond |        |            | 100.00000 | 44.64237  | 100.00000          | 44.54330           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND343 On 22/10/2013 Spot Bond |        |            | 100.00000 | 41.79622  | 100.00000          | 41.28582           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND344 On 29/10/2013 Spot Bond |        |            | 100.00000 | 39.35411  | 100.00000          | 38.95721           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND345 On 05/11/2013 Spot Bond |        |            | 100.00000 | 37.72521  | 100.00000          | 37.40116           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND346 On 12/11/2013 Spot Bond |        |            | 100.00000 | 36.56224  | 100.00000          | 36.28874           |                   |            |  | 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 IND346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND347 On 19/11/2013 Spot Bond |        |            | 100.00000 | 35.69069  | 100.00000          | 35.45425           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND348 On 26/11/2013 Spot Bond |        |            | 100.00000 | 35.01341  | 100.00000          | 34.80525           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND348 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND349 On 03/12/2013 Spot Bond |        |            | 100.00000 | 34.47204  | 100.00000          | 34.28618           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND350 On 10/12/2013 Spot Bond |        |            | 100.00000 | 34.02945  | 100.00000          | 33.86160           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IND351 On 17/12/2013 Spot Bond |        |            | 100.00000 | 33.66090  | 100.00000          | 33.50790           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IND351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IND351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INF001 On 30/07/2013 Spot Bond |        |            | 101.10218 | 66.51496  | 101.10218          | 66.21982           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INF002 On 05/02/2013 Spot Bond |        |            | 100.97718 | 92.55398  | 100.97718          | 92.09854           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INF002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING100 On 19/05/2013 Spot Bond |        |            | 101.06512 | 62.95137  | 101.06512          | 62.79741           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING114 On 31/12/2015 Spot Bond |        |            | 100.29400 | 13.85317  | 100.29400          | 13.81953           |                   |            |  | 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 |        |            | 103.81357 | 16.72620  | 103.81357          | 16.68431           |                   |            |  | 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 |        |            | 101.94170 | 16.12075  | 101.94170          | 16.08102           |                   |            |  | 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>      |
| ING126 On 25/11/2012 Spot Bond |        |            | 100.00000 | 95.68149  | 100.00000          | 95.44524           |                   |            |  | 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 ING126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING127 On 07/12/2012 Spot Bond |        |            | 100.51669 | 88.88065  | 100.51669          | 88.66653           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            | 100.34045 | 8.49881   | 100.34045          | 8.47794            |                   |            |  | 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>      |
| ING133 On 28/02/2013 Spot Bond |        |            | 100.00000 | 77.40707  | 100.00000          | 77.25225           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING135 On 10/12/2014 Spot Bond |        |            | 100.81708 | 23.52165  | 100.81708          | 23.46362           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING138 On 22/03/2017 Spot Bond |        |            | 100.33341 | 10.14493  | 100.33341          | 10.12001           |                   |            |  | 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>      |
| ING147 On 16/12/2012 Spot Bond |        |            | 100.35507 | 87.40017  | 100.35507          | 87.19438           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING153 On 03/04/2017 Spot Bond |        |            | 6.50000   | 100.16503 | 6.50000            | 100.15323          |                   |            |  | 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>      |
| ING154 On 03/04/2013 Spot Bond |        |            | 100.13131 | 79.52190  | 100.13131          | 79.29767           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING157 On 12/04/2013 Spot Bond |        |            | 99.98478  | 77.44377  | 99.98478           | 77.35741           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING159 On 05/12/2012 Spot Bond |        |            | 100.42362 | 89.69889  | 100.42362          | 89.48194           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING160 On 10/12/2012 Spot Bond |        |            | 100.41625 | 88.65441  | 100.41625          | 88.44256           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING161 On 20/03/2017 Spot Bond |        |            | 100.44355 | 10.26790  | 100.44355          | 10.23536           |                   |            |  | 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 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>      |
| ING166 On 02/01/2013 Spot Bond |        |            | 100.14548 | 84.77702  | 100.14548          | 84.58542           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING167 On 30/09/2014 Spot Bond |        |            | 100.16956 | 27.90044  | 100.16956          | 27.81320           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING168 On 07/03/2013 Spot Bond |        |            | 100.49744 | 78.02663  | 100.49744          | 77.69190           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING169 On 07/06/2013 Spot Bond |        |            | 100.49744 | 52.97823  | 100.49744          | 52.74174           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING170 On 18/03/2013 Spot Bond |        |            | 100.32608 | 74.52841  | 100.32608          | 74.22348           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING171 On 19/03/2013 Spot Bond |        |            | 100.31481 | 74.22563  | 100.31481          | 73.92320           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING172 On 28/11/2012 Spot Bond |        |            | 100.14110 | 89.66753  | 100.14110          | 89.44748           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING173 On 28/02/2013 Spot Bond |        |            | 100.14461 | 73.38951  | 100.14461          | 72.92745           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING174 On 28/05/2013 Spot Bond |        |            | 100.14677 | 49.66245  | 100.14677          | 49.31607           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING175 On 28/08/2013 Spot Bond |        |            | 100.14677 | 49.66245  | 100.14677          | 49.31607           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING176 On 28/02/2013 Spot Bond |        |            | 100.14488 | 73.38946  | 100.14488          | 72.92740           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING31 On 31/10/2012 Spot Bond  |        |            | 101.19828 | 97.71342  | 101.19828          | 97.45333           |                   |            |  | 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 ING31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING32 On 30/04/2013 Spot Bond  |        |            | 101.21767 | 65.08414  | 101.21767          | 64.92476           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING33 On 31/10/2013 Spot Bond  |        |            | 101.23672 | 44.06213  | 101.23672          | 43.95422           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING34 On 31/10/2013 Spot Bond  |        |            | 101.23672 | 44.06213  | 101.23672          | 43.95422           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING46 On 16/10/2013 Spot Bond  |        |            | 99.91080  | 54.93617  | 99.91080           | 54.80319           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING60L On 28/02/2014 Spot Bond |        |            | 100.00000 | 45.84295  | 100.00000          | 45.73068           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING60U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING60U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING89 On 31/12/2014 Spot Bond  |        |            | 100.24109 | 22.01160  | 100.24109          | 21.95816           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INJ02 On 30/04/2015 Spot Bond  |        |            | 102.25661 | 22.35878  | 102.25661          | 22.30352           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INJ02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPB3 On 04/12/2013 Spot Bond   |        |            | 100.77468 | 41.79839  | 100.77468          | 41.69530           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPB3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPB3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF01 On 13/04/2015 Spot Bond  |        |            | 99.93260  | 19.65524  | 99.93260           | 19.59391           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF02 On 13/04/2016 Spot Bond  |        |            | 99.93094  | 12.52439  | 99.93094           | 12.48531           |                   |            |  | 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  |        |            | 99.92988  | 9.55779   | 99.92988           | 9.52796            |                   |            |  | 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  |        |            | 104.73009 | 10.56966  | 104.73009          | 10.54524           |                   |            |  | 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 IPF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IPF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IPL4 On 29/03/2014 Spot Bond  |        |            | 104.25515 | 36.08658  | 104.25515          | 36.00303           |                   |            |  | 0.00        | 0                | 379,000           |
| <b>Total IPL4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>379,000</b>    |
| <b>Total For IPL4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>379,000</b>    |
| IPL5 On 28/09/2015 Spot Bond  |        |            | 100.91681 | 15.52232  | 100.91681          | 15.48400           |                   |            |  | 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  |        |            | 108.21861 | 10.71678  | 108.21861          | 10.69120           |                   |            |  | 0.00        | 0                | 14,748,000        |
| <b>Total IPL6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,748,000</b> |
| <b>Total For IPL6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,748,000</b> |
| IV012 On 26/11/2014 Spot Bond |        |            | 101.03261 | 23.08881  | 101.03261          | 23.03235           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IV012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IV012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IV013 On 22/06/2015 Spot Bond |        |            | 100.34728 | 16.65084  | 100.34728          | 16.60993           |                   |            |  | 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 |        |            | 109.98505 | 21.31835  | 109.98505          | 21.26736           |                   |            |  | 0.00        | 0                | 3,000,000         |
| <b>Total IV014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000</b>  |
| <b>Total For IV014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000</b>  |
| IV015 On 20/09/2017 Spot Bond |        |            | 100.44886 | 9.61679   | 100.44886          | 9.59314            |                   |            |  | 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 |        |            | 100.75653 | 8.61854   | 100.75653          | 8.59729            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IV016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IV016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IV017 On 31/01/2022 Spot Bond |        |            | 110.94012 | 3.01558   | 110.94012          | 3.00836            |                   |            |  | 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 |        |            | 124.10625 | 2.26079   | 124.10625          | 2.25455            |                   |            |  | 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>          |
| IV01E On 29/08/2013 Spot Bond |        |            | 100.58379 | 58.24845  | 100.58379          | 57.97632           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IV01E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IV01E</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IV022 On 02/04/2022 Spot Bond |        |            | 100.18782 | 7.95485   | 100.18782          | 7.92997            |                   |            |  | 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 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  |        |            | 99.99997  | 7.80652   | 99.99997           | 7.77220            |                   |            |  | 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  |        |            | 101.62507 | 11.07017  | 101.62507          | 11.02084           |                   |            |  | 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  |        |            | 100.60774 | 0.38948   | 100.60774          | 0.38774            |                   |            |  | 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  |        |            | 100.28878 | 0.00635   | 100.28878          | 0.00632            |                   |            |  | 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>      |
| IV04 On 31/03/2013 Spot Bond   |        |            | 102.06373 | 72.10630  | 102.06373          | 71.96860           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV07 On 31/03/2013 Spot Bond   |        |            | 100.17994 | 84.38897  | 100.17994          | 84.19862           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV08 On 30/04/2018 Spot Bond   |        |            | 117.77551 | 18.41150  | 117.77551          | 18.36523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV09 On 30/04/2018 Spot Bond   |        |            | 101.74618 | 11.11394  | 101.74618          | 11.08659           |                   |            |  | 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  |        |            | 124.10625 | 2.23680   | 124.10625          | 2.23062            |                   |            |  | 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>      |
| IVA229 On 19/07/2013 Spot Bond |        |            | 100.00000 | 54.28215  | 100.00000          | 54.16168           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA242 On 18/10/2012 Spot Bond |        |            | 99.81514  | 99.72728  | 99.81514           | 99.45604           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA243 On 25/10/2012 Spot Bond |        |            | 99.71588  | 97.86119  | 99.71588           | 97.60026           |                   |            |  | 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 IVA243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA244 On 01/11/2012 Spot Bond |        |            | 100.00000 | 96.05263  | 100.00000          | 95.80052           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA245 On 08/11/2012 Spot Bond |        |            | 100.00000 | 94.31525  | 100.00000          | 94.07216           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA246 On 15/11/2012 Spot Bond |        |            | 99.41373  | 92.67959  | 99.41373           | 92.44623           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA247 On 22/11/2012 Spot Bond |        |            | 99.31432  | 91.07851  | 99.31432           | 90.85336           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA248 On 29/11/2012 Spot Bond |        |            | 99.20028  | 89.53625  | 99.20028           | 89.31890           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA249 On 06/12/2012 Spot Bond |        |            | 99.09942  | 88.04734  | 99.09942           | 87.83736           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA250 On 13/12/2012 Spot Bond |        |            | 98.99876  | 86.61002  | 98.99876           | 86.40704           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA301 On 03/01/2013 Spot Bond |        |            | 100.00000 | 82.39278  | 100.00000          | 82.20721           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA302 On 10/01/2013 Spot Bond |        |            | 98.62399  | 81.32248  | 98.62399           | 81.14418           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA303 On 17/01/2013 Spot Bond |        |            | 98.49850  | 80.11086  | 98.49850           | 79.93805           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA304 On 24/01/2013 Spot Bond |        |            | 98.39906  | 78.93341  | 98.39906           | 78.76581           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA305 On 31/01/2013 Spot Bond |        |            | 100.00000 | 77.49469  | 100.00000          | 77.33051           |                   |            |  | 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 IVA305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA306 On 07/02/2013 Spot Bond |        |            | 100.00000 | 76.35983  | 100.00000          | 76.20042           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA307 On 14/02/2013 Spot Bond |        |            | 100.00000 | 75.25773  | 100.00000          | 75.10288           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA307 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA307</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA308 On 21/02/2013 Spot Bond |        |            | 100.00000 | 74.18699  | 100.00000          | 74.03651           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA309 On 28/02/2013 Spot Bond |        |            | 100.00000 | 73.14629  | 100.00000          | 73.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA310 On 07/03/2013 Spot Bond |        |            | 100.00000 | 72.13439  | 100.00000          | 71.99211           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA311 On 14/03/2013 Spot Bond |        |            | 100.00000 | 71.15010  | 100.00000          | 71.01167           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA312 On 22/03/2013 Spot Bond |        |            | 100.00000 | 70.05758  | 100.00000          | 69.92337           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA313 On 28/03/2013 Spot Bond |        |            | 100.00000 | 69.25996  | 100.00000          | 69.12879           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA314 On 04/04/2013 Spot Bond |        |            | 100.00000 | 68.35206  | 100.00000          | 68.22430           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA315 On 11/04/2013 Spot Bond |        |            | 100.00000 | 67.46765  | 100.00000          | 67.34317           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA316 On 18/04/2013 Spot Bond |        |            | 100.00000 | 70.64357  | 100.00000          | 70.50954           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA317 On 10/05/2013 Spot Bond |        |            | 100.00000 | 67.75297  | 100.00000          | 67.62443           |                   |            |  | 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 IVA317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA318 On 11/05/2013 Spot Bond |        |            | 100.00000 | 67.62443  | 100.00000          | 67.49613           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA319 On 12/05/2013 Spot Bond |        |            | 100.00000 | 67.49613  | 100.00000          | 67.36808           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA320 On 13/05/2013 Spot Bond |        |            | 100.00000 | 67.36808  | 100.00000          | 67.24026           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA320 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA320</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA321 On 14/05/2013 Spot Bond |        |            | 100.00000 | 67.24026  | 100.00000          | 67.11269           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA322 On 15/05/2013 Spot Bond |        |            | 100.00000 | 67.11269  | 100.00000          | 66.98536           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA322 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA322</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA323 On 16/05/2013 Spot Bond |        |            | 100.00000 | 66.98536  | 100.00000          | 66.85828           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA324 On 17/05/2013 Spot Bond |        |            | 100.00000 | 66.85828  | 100.00000          | 66.73143           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA325 On 18/05/2013 Spot Bond |        |            | 100.00000 | 66.73143  | 100.00000          | 66.60483           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA326 On 19/05/2013 Spot Bond |        |            | 100.00000 | 66.60483  | 100.00000          | 66.47846           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA327 On 20/05/2013 Spot Bond |        |            | 100.00000 | 66.47846  | 100.00000          | 66.35234           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA328 On 21/05/2013 Spot Bond |        |            | 100.00000 | 66.35234  | 100.00000          | 66.22645           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA329 On 22/05/2013 Spot Bond |        |            | 100.00000 | 66.22645  | 100.00000          | 66.10080           |                   |            |  | 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 IVA329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA330 On 23/05/2013 Spot Bond |        |            | 100.00000 | 66.10080  | 100.00000          | 65.97540           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA331 On 24/05/2013 Spot Bond |        |            | 100.00000 | 65.97540  | 100.00000          | 65.85022           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA332 On 25/05/2013 Spot Bond |        |            | 100.00000 | 65.85022  | 100.00000          | 65.72529           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA333 On 15/08/2013 Spot Bond |        |            | 100.00000 | 56.35450  | 100.00000          | 56.24758           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA334 On 22/08/2013 Spot Bond |        |            | 100.00000 | 55.61032  | 100.00000          | 55.50482           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA334 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA334</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA335 On 29/08/2013 Spot Bond |        |            | 100.00000 | 54.87598  | 100.00000          | 54.77186           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA336 On 05/09/2013 Spot Bond |        |            | 100.00000 | 54.15132  | 100.00000          | 54.04859           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA337 On 12/09/2013 Spot Bond |        |            | 100.00000 | 53.43624  | 100.00000          | 53.33486           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA338 On 19/09/2013 Spot Bond |        |            | 100.00000 | 52.73060  | 100.00000          | 52.63056           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA338 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA338</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA339 On 26/09/2013 Spot Bond |        |            | 100.00000 | 46.56719  | 100.00000          | 46.46385           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA340 On 03/10/2013 Spot Bond |        |            | 100.00000 | 45.84858  | 100.00000          | 45.74683           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA341 On 10/10/2013 Spot Bond |        |            | 100.00000 | 45.14105  | 100.00000          | 45.04087           |                   |            |  | 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 IVA341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA342 On 17/10/2013 Spot Bond |        |            | 100.00000 | 44.44444  | 100.00000          | 43.80549           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA343 On 24/10/2013 Spot Bond |        |            | 100.00000 | 40.98257  | 100.00000          | 40.51054           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA344 On 31/10/2013 Spot Bond |        |            | 100.00000 | 38.82580  | 100.00000          | 38.45278           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA345 On 07/11/2013 Spot Bond |        |            | 100.00000 | 37.35509  | 100.00000          | 37.04726           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA346 On 14/11/2013 Spot Bond |        |            | 100.00000 | 36.28874  | 100.00000          | 36.02694           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA347 On 21/11/2013 Spot Bond |        |            | 100.00000 | 35.48044  | 100.00000          | 35.25282           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA348 On 28/11/2013 Spot Bond |        |            | 100.00000 | 34.84679  | 100.00000          | 34.64552           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA348 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA349 On 05/12/2013 Spot Bond |        |            | 100.00000 | 34.33677  | 100.00000          | 34.15643           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA350 On 12/12/2013 Spot Bond |        |            | 100.00000 | 33.91746  | 100.00000          | 33.75414           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA351 On 19/12/2013 Spot Bond |        |            | 100.00000 | 33.56666  | 100.00000          | 33.41743           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC001 On 05/07/2013 Spot Bond |        |            | 100.11329 | 56.15570  | 100.11329          | 56.01952           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC002 On 12/02/2020 Spot Bond |        |            | 101.15218 | 8.38747   | 101.15218          | 8.36694            |                   |            |  | 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 IVC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC004 On 29/04/2014 Spot Bond |        |            | 101.33204 | 31.36904  | 101.33204          | 31.29214           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 27/07/2015 Spot Bond |        |            | 101.39683 | 12.30543  | 101.39683          | 12.25070           |                   |            |  | 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>      |
| IVF001 On 10/01/2013 Spot Bond |        |            | 100.01454 | 83.28868  | 100.01454          | 83.10399           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF002 On 01/08/2013 Spot Bond |        |            | 101.10215 | 66.51497  | 101.10215          | 66.21983           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF003 On 07/02/2013 Spot Bond |        |            | 100.97704 | 92.20100  | 100.97704          | 91.75385           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVF003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KCF01L On 30/04/2013 Spot Bond |        |            | 100.00000 | 68.17235  | 100.00000          | 68.00720           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KCF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KCF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KCF02L On 30/04/2013 Spot Bond |        |            | 100.00000 | 67.77139  | 100.00000          | 67.60722           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KCF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KCF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB004 On 01/02/2013 Spot Bond |        |            | 103.25721 | 81.36952  | 103.25721          | 81.19319           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KSB004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSB004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB005 On 28/02/2013 Spot Bond |        |            | 102.85510 | 77.14657  | 102.85510          | 76.98908           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KSB005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSB005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB007 On 31/08/2017 Spot Bond |        |            | 100.85336 | 2.58710   | 100.85336          | 2.57715            |                   |            |  | 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>      |
| KSP003 On 01/02/2013 Spot Bond |        |            | 100.00000 | 80.16390  | 100.00000          | 79.99442           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KSP003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSP003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSP004 On 01/04/2013 Spot Bond |        |            | 100.00000 | 71.16469  | 100.00000          | 71.03092           |                   |            |  | 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 KSP004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For KSP004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| KW01 On 31/10/2027 Spot Bond  |        |            | 146.46402 | 15.31351  | 146.46402          | 15.26784           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total KW01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For KW01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| LBK01 On 25/10/2013 Spot Bond |        |            | 101.88203 | 43.39255  | 101.88203          | 43.28566           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total LBK01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For LBK01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| LBK02 On 26/03/2015 Spot Bond |        |            | 100.15505 | 19.94314  | 100.15505          | 19.89422           |                   |            |  | 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>         |
| LGL02 On 13/08/2017 Spot Bond |        |            | 100.36228 | 16.41067  | 100.36228          | 16.34881           |                   |            |  | 0.00        | 0                | 8,512,000        |
| <b>Total LGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,512,000</b> |
| <b>Total For LGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,512,000</b> |
| LGL03 On 03/04/2018 Spot Bond |        |            | 98.87452  | 1.70409   | 98.87452           | 1.69767            |                   |            |  | 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>         |
| MAQ00 On 27/01/2013 Spot Bond |        |            | 100.00000 | 78.15846  | 100.00000          | 77.99145           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total MAQ007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ01 On 11/01/2013 Spot Bond |        |            | 98.55765  | 81.15447  | 98.55765           | 80.97702           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total MAQ018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ01 On 08/11/2012 Spot Bond |        |            | 99.62912  | 94.33513  | 99.62912           | 94.09285           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total MAQ019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ02 On 02/08/2013 Spot Bond |        |            | 101.08680 | 66.22366  | 101.08680          | 65.92985           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total MAQ020 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ020</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ02 On 29/11/2012 Spot Bond |        |            | 99.30957  | 89.52593  | 99.30957           | 89.30839           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total MAQ021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ02 On 11/12/2012 Spot Bond |        |            | 99.14082  | 87.00265  | 99.14082           | 86.79753           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total MAQ022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MAQ022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MAQ02 On 11/01/2013 Spot Bond |        |            | 98.70105  | 81.13222  | 98.70105           | 80.95461           |                   |            |  | 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 MAQ023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MAQ02 On 11/03/2013 Spot Bond |        |            | 97.83334  | 72.01223  | 97.83334           | 71.87350           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MAQ024 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ024</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MAQ02 On 11/10/2013 Spot Bond |        |            | 100.00000 | 43.23237  | 100.00000          | 42.90787           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MAQ025 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MAQ025</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBC16 On 24/10/2012 Spot Bond |        |            | 99.81806  | 98.12164  | 99.81806           | 97.85905           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBC16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBC16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF01 On 15/04/2013 Spot Bond |        |            | 99.92980  | 81.81194  | 99.92980           | 81.63380           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF01 On 15/04/2014 Spot Bond |        |            | 99.92873  | 37.90121  | 99.92873           | 37.80945           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF02 On 26/05/2013 Spot Bond |        |            | 100.85528 | 61.08654  | 100.85528          | 60.93742           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF024 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF024</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF02 On 26/05/2014 Spot Bond |        |            | 100.87824 | 28.92739  | 100.87824          | 28.85676           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF025 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF025</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF02 On 07/10/2014 Spot Bond |        |            | 100.00907 | 26.48326  | 100.00907          | 26.41909           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF027 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF027</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF02 On 16/04/2015 Spot Bond |        |            | 99.91959  | 19.21453  | 99.91959           | 19.15458           |                   |            |  | 0.00        | 0                | 133,350,000        |
| <b>Total MBF028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>133,350,000</b> |
| <b>Total For MBF028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>133,350,000</b> |
| MBF02 On 01/10/2015 Spot Bond |        |            | 100.16737 | 9.93061   | 100.16737          | 9.85679            |                   |            |  | 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 |        |            | 100.17350 | 1.84891   | 100.17350          | 1.84085            |                   |            |  | 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>           |
| MBP01 On 30/01/2013 Spot Bond |        |            | 100.00000 | 98.36876  | 100.00000          | 98.11126           |                   |            |  | 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 MBP011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP01:On 29/01/2013 Spot Bond |        |            | 101.40172 | 98.48720  | 101.40172          | 98.22520           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP01:On 29/01/2014 Spot Bond |        |            | 101.42165 | 45.06877  | 101.42165          | 44.95820           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP013 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP013</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP16 On 13/10/2012 Spot Bond |        |            | 100.00000 | 81.43903  | 100.00000          | 81.43901           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP17 On 23/11/2012 Spot Bond |        |            | 100.00000 | 92.30641  | 100.00000          | 92.07737           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP17U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP17U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP18 On 28/01/2014 Spot Bond |        |            | 100.00000 | 45.58910  | 100.00000          | 45.47865           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP18U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP18U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP19 On 18/02/2013 Spot Bond |        |            | 100.00000 | 93.76968  | 100.00000          | 93.53525           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP20 On 17/02/2014 Spot Bond |        |            | 100.00000 | 43.31345  | 100.00000          | 43.20852           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP20U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP20U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP21 On 11/04/2014 Spot Bond |        |            | 100.00000 | 37.80188  | 100.00000          | 37.71030           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP21U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP21U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP22 On 09/09/2014 Spot Bond |        |            | 100.00000 | 23.01960  | 100.00000          | 22.96323           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP22U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP22U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP23 On 13/02/2015 Spot Bond |        |            | 100.00000 | 22.78477  | 100.00000          | 22.72958           |                   |            |  | 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 | 5.84512   | 100.00000          | 5.83080            |                   |            |  | 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 | 14.27031  | 100.00000          | 14.23536           |                   |            |  | 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 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>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 106.46019 | 8.86396   | 106.46019          | 8.84320            |                   |            |  | 0.00        | 0                | 9,000         |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,000</b>  |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,000</b>  |
| MCB2N On 13/12/2012 Spot Bond |        |            | 100.46941 | 87.74006  | 100.46941          | 87.53180           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MCB2M SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MCB2M</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MCB3N On 13/12/2014 Spot Bond |        |            | 100.55268 | 21.13155  | 100.55268          | 21.07955           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MCB3M SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MCB3M</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSA On 05/10/2014 Spot Bond |        |            | 100.10089 | 25.47119  | 100.10089          | 25.41446           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSA1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSA1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSA On 05/10/2014 Spot Bond |        |            | 100.10166 | 25.51214  | 100.10166          | 25.45532           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSA2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSA2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSA On 05/10/2016 Spot Bond |        |            | 100.10553 | 10.52940  | 100.10553          | 10.50595           |                   |            |  | 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 |        |            | 102.05054 | 9.57552   | 102.05054          | 9.55408            |                   |            |  | 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 |        |            | 102.14122 | 9.45156   | 102.14122          | 9.43040            |                   |            |  | 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 |        |            | 100.13874 | 12.46116  | 100.13874          | 12.43340           |                   |            |  | 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 |        |            | 102.46074 | 12.04714  | 102.46074          | 12.02009           |                   |            |  | 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 |        |            | 102.63527 | 12.36934  | 102.63527          | 12.34153           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSB5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MET01 On 15/12/2014 Spot Bond |        |            | 109.14290 | 25.31716  | 109.14290          | 25.25698           |                   |            |  | 0.00        | 0                | 96,600,000    |



| 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 MET01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>96,600,000</b> |
| <b>Total For MET01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>96,600,000</b> |
| MFS1A On 20/12/2015 Spot Bond  |        |            | 100.35527 | 11.93792  | 100.35527          | 11.90859           |                   |            |  | 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  |        |            | 100.36949 | 7.10591   | 100.36949          | 7.08845            |                   |            |  | 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  |        |            | 108.22148 | 10.32000  | 108.22148          | 10.29288           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MFS1B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MFS1B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MGL01 On 15/09/2015 Spot Bond  |        |            | 105.26282 | 16.53682  | 105.26282          | 16.49823           |                   |            |  | 0.00        | 0                | 25,917,000        |
| <b>Total MGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,917,000</b> |
| <b>Total For MGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,917,000</b> |
| MIIL01 On 31/05/2015 Spot Bond |        |            | 100.76354 | 15.95168  | 100.76354          | 15.90099           |                   |            |  | 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 |        |            | 106.38091 | 13.19971  | 106.38091          | 13.16898           |                   |            |  | 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>          |
| MQB01 On 31/05/2013 Spot Bond  |        |            | 100.73012 | 60.75800  | 100.73012          | 60.60823           |                   |            |  | 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  |        |            | 106.29569 | 12.82627  | 106.29569          | 12.79644           |                   |            |  | 0.00        | 0                | 8,080,000         |
| <b>Total MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,080,000</b>  |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,080,000</b>  |
| MTN02 On 13/07/2014 Spot Bond  |        |            | 109.35704 | 31.58926  | 109.35704          | 31.51447           |                   |            |  | 0.00        | 0                | 4,748,000         |
| <b>Total MTN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,748,000</b>  |
| <b>Total For MTN02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,748,000</b>  |
| MTN03 On 13/07/2015 Spot Bond  |        |            | 108.68196 | 19.27969  | 108.68196          | 19.23426           |                   |            |  | 0.00        | 0                | 9,700,000         |
| <b>Total MTN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,700,000</b>  |
| <b>Total For MTN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,700,000</b>  |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 112.43670 | 12.69713  | 112.43670          | 12.66638           |                   |            |  | 0.00        | 0                | 4,167,000         |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,167,000</b>  |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,167,000</b>  |
| MTN05 On 28/10/2013 Spot Bond  |        |            | 105.38322 | 49.73668  | 105.38322          | 49.62178           |                   |            |  | 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 MTN05 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MTN05</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MTNC1 On 06/12/2012 Spot Bond  |        |            | 99.21764  | 88.03479  | 99.21764           | 87.82462           |                   |                           | 0.00        | 0                | 0                |
| <b>Total MTNC10 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MTNC10</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| MTNC1 On 16/01/2013 Spot Bond  |        |            | 98.63643  | 80.26227  | 98.63643           | 80.08856           |                   | 591,818,580,000.00        |             | 6,000,000        | 1,000,000        |
| <b>Total MTNC11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>591,818,580,000.00</b> |             | <b>6,000,000</b> | <b>1,000,000</b> |
| <b>Total For MTNC11</b>        |        |            |           |           |                    |                    |                   | <b>591,818,580,000.00</b> |             | <b>6,000,000</b> | <b>1,000,000</b> |
| MTNC1 On 20/03/2013 Spot Bond  |        |            | 97.71856  | 70.80689  | 97.71856           | 70.67292           |                   |                           | 0.00        | 0                | 0                |
| <b>Total MTNC12 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For MTNC12</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 6.58797   | 100.89771          | 6.57188            |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.90718 | 6.65685   | 100.90718          | 6.64060            |                   |                           | 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 |        |            | 100.92303 | 6.77164   | 100.92303          | 6.75510            |                   |                           | 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 |        |            | 100.93092 | 6.82902   | 100.93092          | 6.81234            |                   |                           | 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 |        |            | 100.94038 | 6.89786   | 100.94038          | 6.88102            |                   |                           | 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>         |
| N4A402 On 14/08/2020 Spot Bond |        |            | 100.96406 | 7.06993   | 100.96406          | 7.05267            |                   |                           | 0.00        | 0                | 0                |
| <b>Total N4A402 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For N4A402</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| N4A405 On 14/08/2020 Spot Bond |        |            | 100.97993 | 7.18461   | 100.97993          | 7.16706            |                   |                           | 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 |        |            | 100.99728 | 7.31072   | 100.99728          | 7.29285            |                   |                           | 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 |        |            | 101.01305 | 7.42533   | 101.01305          | 7.40718            |                   |                           | 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 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 |        |            | 101.02081 | 7.48264   | 101.02081          | 7.46434            |                   |                         | 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 |        |            | 101.11573 | 8.16955   | 101.11573          | 8.14957            |                   |                         | 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 |        |            | 101.22620 | 8.96960   | 101.22620          | 8.94764            |                   |                         | 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 | 0.11567   | 100.00000          | 0.11539            |                   |                         | 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 | 0.11567   | 100.00000          | 0.11539            |                   |                         | 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>      |
| NBK10B On 21/04/2014 Spot Bond |        |            | 101.70052 | 29.82961  | 101.70052          | 29.75625           |                   |                         | 0.00          | 0                  | 0             |
| <b>Total NBK10B SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>           | <b>0</b>      |
| <b>Total For NBK10B</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>           | <b>0</b>      |
| NBK11B On 27/10/2014 Spot Bond |        |            | 101.25975 | 22.35494  | 101.25975          | 22.30017           |                   |                         | 0.00          | 0                  | 0             |
| <b>Total NBK11B SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>           | <b>0</b>      |
| <b>Total For NBK11B</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>           | <b>0</b>      |
| NBK12B On 20/02/2015 Spot Bond |        |            | 100.87403 | 21.24778  | 100.87403          | 21.19591           |                   |                         | 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>      |
| NBK13B On 21/02/2017 Spot Bond |        |            | 101.31348 | 9.55809   | 101.31348          | 9.53465            |                   | 4,812,390,300.00        | 47,500        | 22,500             |               |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,812,390,300.00</b> | <b>47,500</b> | <b>22,500</b>      |               |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   | <b>4,812,390,300.00</b> | <b>47,500</b> | <b>22,500</b>      |               |
| NBK14B On 27/08/2015 Spot Bond |        |            | 100.75760 | 17.74764  | 100.75760          | 17.66910           |                   | 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>           |               |
| NBK15B On 27/08/2017 Spot Bond |        |            | 100.79541 | 9.92624   | 100.79541          | 9.88231            |                   | 0.00                    | 0             | 125,000,000        |               |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>      | <b>125,000,000</b> |               |
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>      | <b>125,000,000</b> |               |
| NBK2A On 15/09/2015 Spot Bond  |        |            | 110.77590 | 17.24373  | 110.77590          | 17.20180           |                   | 0.00                    | 0             | 14,170,000         |               |

| 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 NBK2A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,170,000</b> |
| <b>Total For NBK2A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,170,000</b> |
| NBK2B On 15/09/2015 Spot Bond |        |            | 101.00801 | 16.23485  | 101.00801          | 16.19473           |                   |            |  | 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 |        |            | 118.84122 | 10.71571  | 118.84122          | 10.68813           |                   |            |  | 0.00        | 0                | 6,772,000         |
| <b>Total NBK3A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,772,000</b>  |
| <b>Total For NBK3A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,772,000</b>  |
| NBK4 On 28/10/2024 Spot Bond  |        |            | 30.23292  | 4.16776   | 30.23292           | 4.16475            |                   |            |  | 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>          |
| NBK5B On 19/04/2013 Spot Bond |        |            | 102.03598 | 65.68167  | 102.03598          | 65.51966           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NBK5B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBK5B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBK6A On 19/04/2015 Spot Bond |        |            | 111.25692 | 23.42759  | 111.25692          | 23.37104           |                   |            |  | 0.00        | 0                | 9,400,000         |
| <b>Total NBK6A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,400,000</b>  |
| <b>Total For NBK6A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,400,000</b>  |
| NBK6B On 19/04/2015 Spot Bond |        |            | 101.70058 | 16.75123  | 101.70058          | 16.71003           |                   |            |  | 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 |        |            | 101.79234 | 7.65392   | 101.79234          | 7.63508            |                   |            |  | 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>          |
| NBK8A On 24/03/2014 Spot Bond |        |            | 103.06649 | 36.41348  | 103.06649          | 36.32996           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NBK8A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBK8A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBK8B On 24/03/2014 Spot Bond |        |            | 100.27352 | 38.93068  | 100.27352          | 38.83510           |                   |            |  | 0.00        | 0                | 20,000,000        |
| <b>Total NBK8B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For NBK8B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| NBK9A On 23/03/2016 Spot Bond |        |            | 107.67718 | 13.94438  | 107.67718          | 13.91124           |                   |            |  | 0.00        | 0                | 9,748,000         |
| <b>Total NBK9A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,748,000</b>  |
| <b>Total For NBK9A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,748,000</b>  |
| NBK9B On 23/03/2016 Spot Bond |        |            | 100.28219 | 12.11445  | 100.28219          | 12.08470           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NBK9B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBK9B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBK11 On 31/03/2013 Spot Bond |        |            | 117.77042 | 77.12933  | 117.77042          | 76.95925           |                   |            |  | 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 NBKI1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBKI1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN1 On 24/01/2013 Spot Bond |        |            | 101.18874 | 98.11157  | 101.18874          | 97.84759           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN1 On 07/03/2013 Spot Bond |        |            | 100.66622 | 89.18920  | 100.66622          | 88.97356           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN4 On 28/08/2014 Spot Bond |        |            | 100.00000 | 27.49014  | 100.00000          | 27.43799           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN43 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN43</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN4 On 17/09/2014 Spot Bond |        |            | 100.00000 | 34.72290  | 100.00000          | 34.65702           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN44 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN44</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN4 On 22/09/2014 Spot Bond |        |            | 100.00000 | 26.21552  | 100.00000          | 26.16578           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN45 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN45</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN4 On 20/10/2014 Spot Bond |        |            | 100.00000 | 24.85836  | 100.00000          | 24.81133           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN46 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN46</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN4 On 25/02/2015 Spot Bond |        |            | 100.88001 | 21.96727  | 100.88001          | 21.91363           |                   |            |  | 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>      |
| NCLN4 On 12/03/2013 Spot Bond |        |            | 100.53804 | 88.05192  | 100.53804          | 87.84179           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN49 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN49</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 25/03/2013 Spot Bond |        |            | 100.29682 | 85.43128  | 100.29682          | 85.23395           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN50 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN50</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 26/03/2013 Spot Bond |        |            | 100.27583 | 85.22216  | 100.27583          | 85.02580           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN51 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN51</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 26/03/2013 Spot Bond |        |            | 100.27583 | 85.22216  | 100.27583          | 85.02580           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN52 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN52</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 26/03/2013 Spot Bond |        |            | 100.27583 | 85.22216  | 100.27583          | 85.02580           |                   |            |  | 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 NCLN53 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN53</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 31/03/2015 Spot Bond |        |            | 100.26098 | 20.55383  | 100.26098          | 20.50392           |                   |            |  | 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 |        |            | 100.01676 | 20.04887  | 100.01676          | 20.00029           |                   |            |  | 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 |        |            | 99.92572  | 20.12486  | 99.92572           | 20.07614           |                   |            |  | 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 |        |            | 100.72872 | 16.52021  | 100.72872          | 16.47949           |                   |            |  | 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 |        |            | 78.84167  | 16.30206  | 78.84167           | 16.27618           |                   |            |  | 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 |        |            | 100.68736 | 12.88471  | 100.68736          | 12.85297           |                   |            |  | 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 | 11.32767  | 100.00000          | 11.30624           |                   |            |  | 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 |        |            | 101.44317 | 12.57793  | 101.44317          | 12.54707           |                   |            |  | 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 25/01/2016 Spot Bond |        |            | 101.58167 | 13.13515  | 101.58167          | 13.10287           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN65 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN65</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 29/01/2016 Spot Bond |        |            | 101.36186 | 14.16102  | 101.36186          | 14.12630           |                   |            |  | 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 13/07/2016 Spot Bond |        |            | 99.92294  | 11.23815  | 99.92294           | 11.21095           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN67 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN67</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 30/01/2013 Spot Bond |        |            | 100.00000 | 100.44225 | 100.00000          | 100.26353          |                   |            |  | 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 NCLN68 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN68</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| NCLN6 On 27/05/2016 Spot Bond |        |            | 74.70107  | 13.35809  | 74.70107           | 13.33769           |                   |                           | 0.00             | 0                | 0             |
| <b>Total NCLN69 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN69</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| NCLN7 On 30/08/2013 Spot Bond |        |            | 100.71896 | 60.69623  | 100.71896          | 60.54825           |                   |                           | 0.00             | 0                | 0             |
| <b>Total NCLN70 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN70</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| NCLN7 On 17/03/2014 Spot Bond |        |            | 100.42509 | 39.91618  | 100.42509          | 39.83598           |                   |                           | 0.00             | 0                | 0             |
| <b>Total NCLN71 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN71</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| NCLN7 On 17/03/2014 Spot Bond |        |            | 100.41859 | 39.84798  | 100.41859          | 39.76792           |                   |                           | 0.00             | 0                | 0             |
| <b>Total NCLN72 SPOT</b>      |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN72</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| NCLN7 On 03/07/2015 Spot Bond |        |            | 100.13494 | 15.36649  | 100.13494          | 15.29884           |                   |                           | 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 |        |            | 101.09351 | 11.16478  | 101.09351          | 11.11524           |                   | 303,280,530,000.00        | 3,000,000        | 1,500,000        |               |
| <b>Total NCLN74 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>303,280,530,000.00</b> | <b>3,000,000</b> | <b>1,500,000</b> |               |
| <b>Total For NCLN74</b>       |        |            |           |           |                    |                    |                   | <b>303,280,530,000.00</b> | <b>3,000,000</b> | <b>1,500,000</b> |               |
| NCLN7 On 20/09/2017 Spot Bond |        |            | 100.28784 | 1.90579   | 100.28784          | 1.89681            |                   | 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 |        |            | 100.21716 | 9.59288   | 100.21716          | 9.54605            |                   | 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 | 2.34699   | 100.00000          | 2.32938            |                   | 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>         |               |
| NED11 On 17/09/2015 Spot Bond |        |            | 108.64353 | 17.60851  | 108.64353          | 17.56635           |                   | 0.00                      | 0                | 0                |               |
| <b>Total NED11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For NED11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| NED12 On 14/12/2012 Spot Bond |        |            | 100.43443 | 87.48209  | 100.43443          | 87.27500           |                   | 0.00                      | 0                | 0                |               |
| <b>Total NED12A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| <b>Total For NED12A</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>         | <b>0</b>         |               |
| NED12 On 14/12/2012 Spot Bond |        |            | 103.93706 | 90.27942  | 103.93706          | 90.05933           |                   | 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 NED12B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED12B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED6 On 20/09/2013 Spot Bond   |        |            | 103.85854 | 51.82740  | 103.85854          | 51.70778           |                   |            | 0.00        | 0                | 0                |
| <b>Total NED6 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NED6</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NED8 On 08/02/2014 Spot Bond   |        |            | 105.20960 | 40.18645  | 105.20960          | 40.09424           |                   |            | 0.00        | 0                | 5,700,000        |
| <b>Total NED8 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,700,000</b> |
| <b>Total For NED8</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,700,000</b> |
| NED9 On 06/07/2017 Spot Bond   |        |            | 100.00389 | 7.09256   | 100.00389          | 7.07538            |                   |            | 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  |        |            | 122.15519 | 18.43518  | 122.15519          | 18.38748           |                   |            | 0.00        | 0                | 7,000,000        |
| <b>Total NEDH1A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b> |
| <b>Total For NEDH1A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,000,000</b> |
| NEDH1 On 20/11/2018 Spot Bond  |        |            | 109.62449 | 10.68972  | 109.62449          | 10.66162           |                   |            | 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  |        |            | 100.87482 | 10.46334  | 100.87482          | 10.41649           |                   |            | 0.00        | 0                | 0                |
| <b>Total NHM001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NHM001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NILB10 On 08/12/2016 Spot Bond |        |            | 154.74879 | 5.62826   | 154.74879          | 5.61007            |                   |            | 0.00        | 0                | 0                |
| <b>Total NILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NILB10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 110.78287 | 10.44306  | 110.78287          | 10.41807           |                   |            | 0.00        | 0                | 0                |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NQ1A10 On 22/05/2020 Spot Bond |        |            | 112.47442 | 10.83669  | 112.47442          | 10.80754           |                   |            | 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 |        |            | 100.87478 | 10.87375  | 100.87478          | 10.84721           |                   |            | 0.00        | 0                | 0                |
| <b>Total NQ1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NQ1A11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NQ1A12 On 22/05/2014 Spot Bond |        |            | 100.84223 | 29.25058  | 100.84223          | 29.17919           |                   |            | 0.00        | 0                | 0                |
| <b>Total NQ1A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For NQ1A12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| NQ1A13 On 22/05/2013 Spot Bond |        |            | 100.77827 | 61.56371  | 100.77827          | 61.41354           |                   |            | 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 NQ1A14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2015 Spot Bond |        |            | 100.82862 | 15.68452  | 100.82862          | 15.63520           |                   |            | 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>      |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 114.30671 | 10.88572  | 114.30671          | 10.85602           |                   |            | 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 22/05/2014 Spot Bond |        |            | 100.88848 | 29.54169  | 100.88848          | 29.46955           |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B11 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B11</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2013 Spot Bond |        |            | 100.82727 | 61.75048  | 100.82727          | 61.59978           |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1B13 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B13</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2015 Spot Bond |        |            | 100.85447 | 15.85357  | 100.85447          | 15.80370           |                   |            | 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>      |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 112.37668 | 11.25875  | 112.37668          | 11.22849           |                   |            | 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 22/05/2014 Spot Bond |        |            | 100.94287 | 29.88400  | 100.94287          | 29.81099           |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1C11 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C11</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2013 Spot Bond |        |            | 100.89257 | 61.99946  | 100.89257          | 61.84806           |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1C13 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C13</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2015 Spot Bond |        |            | 100.90208 | 16.16481  | 100.90208          | 16.11395           |                   |            | 0.00        | 0                | 0             |
| <b>Total NQ1C14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1A On 22/05/2013 Spot Bond |        |            | 100.90209 | 62.03577  | 100.90209          | 61.88427           |                   |            | 0.00        | 0                | 0             |
| <b>Total NQF1A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQF1A9</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1B On 22/05/2013 Spot Bond |        |            | 100.92679 | 62.25174  | 100.92679          | 62.09968           |                   |            | 0.00        | 0                | 0             |
| <b>Total NQF1B9 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQF1B9</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1C On 22/05/2013 Spot Bond |        |            | 101.02443 | 62.50238  | 101.02443          | 62.34959           |                   |            | 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 NQF1C9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQF1C9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQF1D On 22/05/2013 Spot Bond  |        |            | 101.11272 | 62.83923  | 101.11272          | 62.68549           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQF1D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQF1D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQF1D On 22/05/2020 Spot Bond  |        |            | 101.14634 | 9.53833   | 101.14634          | 9.51498            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQF1D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQF1D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQF1D On 22/05/2016 Spot Bond  |        |            | 101.06357 | 12.36625  | 101.06357          | 12.33600           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQF1D6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQF1D6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NRA01: On 31/10/2013 Spot Bond |        |            | 133.37761 | 49.28360  | 133.37761          | 49.14182           |                   |            |  | 0.00        | 0                | 30,000,000         |
| <b>Total NRA013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| <b>Total For NRA013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| NRA01: On 30/04/2014 Spot Bond |        |            | 112.65666 | 37.86298  | 112.65666          | 37.77114           |                   |            |  | 0.00        | 0                | 124,200,000        |
| <b>Total NRA014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>124,200,000</b> |
| <b>Total For NRA014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>124,200,000</b> |
| NRA01: On 30/11/2018 Spot Bond |        |            | 127.61916 | 14.17953  | 127.61916          | 14.14134           |                   |            |  | 0.00        | 0                | 7,500,000          |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000</b>   |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000</b>   |
| NRA01: On 31/03/2013 Spot Bond |        |            | 100.00000 | 71.02005  | 100.00000          | 70.88630           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NRA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NRA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NRA02: On 31/10/2022 Spot Bond |        |            | 133.90446 | 14.69225  | 133.90446          | 14.65138           |                   |            |  | 0.00        | 0                | 2,400,000          |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,400,000</b>   |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,400,000</b>   |
| NRA02: On 31/05/2023 Spot Bond |        |            | 166.40319 | 5.89493   | 166.40319          | 5.87485            |                   |            |  | 0.00        | 0                | 82,000,000         |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>82,000,000</b>  |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>82,000,000</b>  |
| NRA02: On 30/11/2028 Spot Bond |        |            | 132.37089 | 13.61125  | 132.37089          | 13.57353           |                   |            |  | 0.00        | 0                | 6,100,000          |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,100,000</b>   |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,100,000</b>   |
| NTC09 On 18/04/2013 Spot Bond  |        |            | 99.96864  | 66.33660  | 99.96864           | 66.17595           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NTC09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NTC09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NTC10 On 18/04/2014 Spot Bond  |        |            | 99.87889  | 31.42241  | 99.87889           | 31.34638           |                   |            |  | 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 NTC10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NTC10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NTC11 On 18/04/2014 Spot Bond |        |            | 99.88231  | 31.28866  | 99.88231           | 31.21293           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NTC11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NTC11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NTC12 On 25/08/2016 Spot Bond |        |            | 101.83987 | 11.27486  | 101.83987          | 11.24709           |                   |            |  | 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 |        |            | 101.27473 | 22.55820  | 101.27473          | 22.50293           |                   |            |  | 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>          |
| NTC14 On 26/07/2013 Spot Bond |        |            | 101.19990 | 65.59769  | 101.19990          | 65.30639           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NTC14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NTC14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NTC15 On 26/07/2015 Spot Bond |        |            | 101.37662 | 17.72735  | 101.37662          | 17.64851           |                   |            |  | 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>          |
| OCT1A On 18/10/2015 Spot Bond |        |            | 100.00000 | 12.41087  | 100.00000          | 12.38080           |                   |            |  | 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 |        |            | 110.62267 | 18.62047  | 110.62267          | 18.57573           |                   |            |  | 0.00        | 0                | 99,997,000        |
| <b>Total OML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>99,997,000</b> |
| <b>Total For OML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>99,997,000</b> |
| OTCA0 On 30/04/2013 Spot Bond |        |            | 101.46154 | 65.81170  | 101.46154          | 65.65018           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total OTCA05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For OTCA05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| OTCA0 On 30/04/2014 Spot Bond |        |            | 101.50084 | 32.05996  | 101.50084          | 31.98124           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total OTCA06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For OTCA06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| OTCA0 On 30/04/2013 Spot Bond |        |            | 101.43206 | 65.73154  | 101.43206          | 65.57027           |                   |            |  | 0.00        | 0                | 45,000,000        |
| <b>Total OTCA07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,000,000</b> |
| <b>Total For OTCA07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,000,000</b> |
| OTCA0 On 30/04/2014 Spot Bond |        |            | 101.45171 | 31.83942  | 101.45171          | 31.76128           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total OTCA08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For OTCA08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| OTCA1 On 30/04/2017 Spot Bond |        |            | 108.95552 | 12.50380  | 108.95552          | 12.47111           |                   |            |  | 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 OTCA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For OTCA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| OTCA1 On 31/10/2012 Spot Bond  |        |            | 100.00000 | 98.62439  | 100.00000          | 98.36486           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total OTCA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For OTCA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| OTCA2 On 31/07/2016 Spot Bond  |        |            | 100.00000 | 5.50256   | 100.00000          | 5.47836            |                   |            |  | 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>      |
| OTCB1 On 31/10/2012 Spot Bond  |        |            | 100.00000 | 99.02166  | 100.00000          | 98.76108           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total OTCB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For OTCB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBET0 On 13/09/2015 Spot Bond  |        |            | 109.71000 | 11.61720  | 109.71000          | 11.59366           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBET01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBET01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PCF03 On 06/04/2015 Spot Bond  |        |            | 100.00000 | 21.41396  | 100.00000          | 21.36208           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PCF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PCF03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM02 On 13/06/2013 Spot Bond  |        |            | 100.48296 | 58.82857  | 100.48296          | 58.64212           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM04 On 25/01/2013 Spot Bond  |        |            | 98.38076  | 78.76892  | 98.38076           | 78.60204           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PNP06 On 21/11/2012 Spot Bond  |        |            | 100.73845 | 93.60080  | 100.73845          | 93.36582           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PNP06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PNP06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A1I On 15/06/2014 Spot Bond |        |            | 100.42050 | 27.93384  | 100.42050          | 27.86516           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2A1F SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A1F</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A2I On 15/12/2012 Spot Bond |        |            | 103.78737 | 89.92384  | 103.78737          | 89.70541           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2A2B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A2B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A3I On 15/12/2012 Spot Bond |        |            | 100.37625 | 87.24979  | 100.37625          | 87.04384           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2A3B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A3B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A4I On 15/06/2013 Spot Bond |        |            | 100.37300 | 58.20952  | 100.37300          | 58.06648           |                   |            |  | 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 PR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A9I On 15/06/2013 Spot Bond |        |            | 100.39251 | 58.36181  | 100.39251          | 58.21837           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2A9D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A9D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2A9I On 15/09/2013 Spot Bond |        |            | 100.41791 | 58.55974  | 100.41791          | 58.41579           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2A9E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2A9E</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B1I On 15/12/2012 Spot Bond |        |            | 100.38925 | 87.29123  | 100.38925          | 87.08516           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2B1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B1I On 15/06/2014 Spot Bond |        |            | 100.43155 | 28.07516  | 100.43155          | 28.00613           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2B1F SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B1F</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B2I On 15/12/2012 Spot Bond |        |            | 103.92808 | 90.10111  | 103.92808          | 89.88200           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2B2B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B2B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B4I On 15/06/2013 Spot Bond |        |            | 100.42500 | 58.61558  | 100.42500          | 58.47148           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2B4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2B5I On 15/09/2013 Spot Bond |        |            | 100.42441 | 58.88462  | 100.42441          | 58.73985           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2B5E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2B5E</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2C1I On 15/12/2012 Spot Bond |        |            | 100.41200 | 87.36376  | 100.41200          | 87.15746           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2C1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2C1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2C1I On 15/06/2014 Spot Bond |        |            | 100.45623 | 28.39101  | 100.45623          | 28.32119           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2C1F SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2C1F</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2C4I On 15/06/2013 Spot Bond |        |            | 100.48342 | 59.07228  | 100.48342          | 58.92698           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2C4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2C4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2D1I On 15/12/2012 Spot Bond |        |            | 100.47042 | 87.55022  | 100.47042          | 87.34339           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PR2D1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PR2D1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PR2D1I On 15/06/2014 Spot Bond |        |            | 100.48350 | 28.74000  | 100.48350          | 28.66931           |                   |            |  | 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 PR2D1F SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For PR2D1F</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| PR2D4I On 15/06/2013 Spot Bond |        |            | 100.53526 | 59.47813  | 100.53526          | 59.33175           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total PR2D4D SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For PR2D4D</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| PRM1A On 15/02/2014 Spot Bond  |        |            | 101.01119 | 42.86030  | 101.01119          | 42.75553           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total PRM1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For PRM1A4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| R009 On 15/09/2014 Spot Bond   |        |            | 115.36704 | 34.28084  | 115.36704          | 34.13423           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total R009 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For R009</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| R009P On 15/09/2014 Spot Bond  |        |            | 90.32933  | 24.05319  | 90.32933           | 24.00371           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total R009P SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For R009P</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| R010P On 21/12/2025 Spot Bond  |        |            | 36.97373  | 1.14395   | 36.97373           | 1.14289            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total R010P SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For R010P</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| R157 On 15/09/2015 Spot Bond   |        |            | 5.36000   | 122.85684 | 5.41000            | 122.68799          |                   | 135,853,202,638,960.00       | 25,345,746,761        | 24,633,297,511        |               |
| <b>Total R157 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>15,853,202,638,960.00</b> | <b>25,345,746,761</b> | <b>24,633,297,511</b> |               |
| <b>Total For R157</b>          |        |            |           |           |                    |                    |                   | <b>15,853,202,638,960.00</b> | <b>25,345,746,761</b> | <b>24,633,297,511</b> |               |
| R158 On 15/09/2015 Spot Bond   |        |            | 122.26482 | 25.03186  | 122.26482          | 24.92042           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total R158 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For R158</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| R158P On 15/09/2015 Spot Bond  |        |            | 85.50505  | 12.58424  | 85.50505           | 12.55952           |                   | 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   |        |            | 128.79704 | 20.69463  | 128.79704          | 20.59916           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total R159 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For R159</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| R159P On 15/09/2016 Spot Bond  |        |            | 81.26980  | 6.94124   | 81.26980           | 6.92818            |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total R159P SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For R159P</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| R179 On 01/08/2013 Spot Bond   |        |            | 106.08559 | 57.47167  | 106.08559          | 57.33891           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total R179 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For R179</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| R186 On 21/12/2026 Spot Bond   |        |            | 7.66500   | 127.61660 | 7.74500            | 126.79517          |                   | 57,600,273,489,360.00        | 7,514,712,784         | 8,419,654,437         |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>57,600,273,489,360.00</b> | <b>7,514,712,784</b> | <b>8,419,654,437</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>57,600,273,489,360.00</b> | <b>7,514,712,784</b> | <b>8,419,654,437</b> |
| R187P On 21/12/2026 Spot Bond |        |            | 34.66514  | 1.07553   | 34.66514           | 1.07459            |                   |            | 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 |        |            | 32.55096  | 1.02824   | 32.55096           | 1.02739            |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total R188P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For R188P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| R189 On 31/03/2013 Spot Bond  |        |            | 212.76509 | 108.73756 | 212.73952          | 108.41051          |                   |            | 0.00                         | 0                    | 1,178,807,363        |
| <b>Total R189 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>1,178,807,363</b> |
| <b>Total For R189</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>1,178,807,363</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.23000   | 278.22882 | 1.23000            | 278.19047          |                   |            | 485,514,210,000.00           | 394,727,000          | 182,190,000          |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>485,514,210,000.00</b>    | <b>394,727,000</b>   | <b>182,190,000</b>   |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>485,514,210,000.00</b>    | <b>394,727,000</b>   | <b>182,190,000</b>   |
| R201 On 21/12/2014 Spot Bond  |        |            | 4.84000   | 110.79881 | 4.88500            | 110.68756          |                   |            | 7,853,040,360,000.00         | 1,622,529,000        | 2,054,835,800        |
| <b>Total R201 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,853,040,360,000.00</b>  | <b>1,622,529,000</b> | <b>2,054,835,800</b> |
| <b>Total For R201</b>         |        |            |           |           |                    |                    |                   |            | <b>7,853,040,360,000.00</b>  | <b>1,622,529,000</b> | <b>2,054,835,800</b> |
| R202 On 07/12/2033 Spot Bond  |        |            | 1.93000   | 205.35125 | 1.93000            | 205.31906          |                   |            | 397,892,660,000.00           | 206,162,000          | 1,249,672,000        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>397,892,660,000.00</b>    | <b>206,162,000</b>   | <b>1,249,672,000</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>397,892,660,000.00</b>    | <b>206,162,000</b>   | <b>1,249,672,000</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.16500   | 105.22329 | 7.22500            | 104.75821          |                   |            | 20,670,064,890,000.00        | 2,884,866,000        | 5,125,133,000        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>20,670,064,890,000.00</b> | <b>2,884,866,000</b> | <b>5,125,133,000</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>20,670,064,890,000.00</b> | <b>2,884,866,000</b> | <b>5,125,133,000</b> |
| R203 On 15/09/2017 Spot Bond  |        |            | 5.89000   | 110.66035 | 5.94000            | 110.41959          |                   |            | 21,469,164,407,360.00        | 3,645,019,424        | 7,092,287,890        |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>21,469,164,407,360.00</b> | <b>3,645,019,424</b> | <b>7,092,287,890</b> |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>21,469,164,407,360.00</b> | <b>3,645,019,424</b> | <b>7,092,287,890</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 6.19000   | 111.74116 | 6.24000            | 111.45526          |                   |            | 31,395,639,752,620.00        | 5,071,993,498        | 6,030,175,359        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>31,395,639,752,620.00</b> | <b>5,071,993,498</b> | <b>6,030,175,359</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>31,395,639,752,620.00</b> | <b>5,071,993,498</b> | <b>6,030,175,359</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 99.20808  | 9.79238   | 99.20808           | 9.77061            |                   |            | 42,064,225,920,000.00        | 424,000,000          | 678,800,000          |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>42,064,225,920,000.00</b> | <b>424,000,000</b>   | <b>678,800,000</b>   |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>42,064,225,920,000.00</b> | <b>424,000,000</b>   | <b>678,800,000</b>   |
| R206 On 15/01/2014 Spot Bond  |        |            | 5.00000   | 104.88481 | 5.03500            | 104.82797          |                   |            | 8,095,330,000,000.00         | 1,619,066,000        | 2,386,872,000        |
| <b>Total R206 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,095,330,000,000.00</b>  | <b>1,619,066,000</b> | <b>2,386,872,000</b> |
| <b>Total For R206</b>         |        |            |           |           |                    |                    |                   |            | <b>8,095,330,000,000.00</b>  | <b>1,619,066,000</b> | <b>2,386,872,000</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 6.53500   | 105.91186 | 6.60000            | 105.51433          |                   |            | 22,348,000,011,240.00        | 3,419,739,864        | 6,728,879,000        |

| 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 R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>22,348,000,011,240.00</b>  | <b>3,419,739,864</b> | <b>6,728,879,000</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>22,348,000,011,240.00</b>  | <b>3,419,739,864</b> | <b>6,728,879,000</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 6.71500   | 100.53354 | 6.78500            | 100.06978          |                   |            | 28,878,436,326,285.00         | 4,300,586,199        | 9,302,703,736        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>28,878,436,326,285.00</b>  | <b>4,300,586,199</b> | <b>9,302,703,736</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>28,878,436,326,285.00</b>  | <b>4,300,586,199</b> | <b>9,302,703,736</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 8.44500   | 78.03002  | 8.53000            | 77.30796           |                   |            | 50,128,175,496,885.00         | 5,935,840,793        | 9,698,479,700        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>50,128,175,496,885.00</b>  | <b>5,935,840,793</b> | <b>9,698,479,700</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>50,128,175,496,885.00</b>  | <b>5,935,840,793</b> | <b>9,698,479,700</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 1.56000   | 158.45643 | 1.50800            | 159.50141          |                   |            | 32,760,000.00                 | 21,000               | 63,032,000           |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>32,760,000.00</b>          | <b>21,000</b>        | <b>63,032,000</b>    |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>32,760,000.00</b>          | <b>21,000</b>        | <b>63,032,000</b>    |
| R211 On 31/01/2017 Spot Bond  |        |            | 0.32000   | 122.99671 | 0.35000            | 122.83238          |                   |            | 211,433,280,000.00            | 660,729,000          | 1,653,419,000        |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>211,433,280,000.00</b>     | <b>660,729,000</b>   | <b>1,653,419,000</b> |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>211,433,280,000.00</b>     | <b>660,729,000</b>   | <b>1,653,419,000</b> |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.20000   | 127.60336 | 1.20000            | 127.58591          |                   |            | 367,272,000,000.00            | 306,060,000          | 1,421,623,000        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>367,272,000,000.00</b>     | <b>306,060,000</b>   | <b>1,421,623,000</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>367,272,000,000.00</b>     | <b>306,060,000</b>   | <b>1,421,623,000</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 8.24000   | 89.26092  | 8.32500            | 88.51651           |                   |            | 12,235,910,544,000.00         | 1,484,940,600        | 4,373,383,600        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,235,910,544,000.00</b>  | <b>1,484,940,600</b> | <b>4,373,383,600</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>12,235,910,544,000.00</b>  | <b>1,484,940,600</b> | <b>4,373,383,600</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 77.73332  | 9.10614   | 77.73332           | 9.08964            |                   |            | 130,483,150,952,000.00        | 1,678,600,000        | 5,693,449,000        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>130,483,150,952,000.00</b> | <b>1,678,600,000</b> | <b>5,693,449,000</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>130,483,150,952,000.00</b> | <b>1,678,600,000</b> | <b>5,693,449,000</b> |
| R223C On 15/03/2013 Spot Bond |        |            | 98.10852  | 71.40318  | 98.10852           | 71.26640           |                   |            | 0.00                          | 0                    | 0                    |
| <b>Total R223C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| <b>Total For R223C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| R224C On 15/09/2013 Spot Bond |        |            | 95.74929  | 49.00597  | 95.74929           | 48.90017           |                   |            | 0.00                          | 0                    | 0                    |
| <b>Total R224C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| <b>Total For R224C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| R225C On 15/03/2014 Spot Bond |        |            | 93.40448  | 33.89339  | 93.40448           | 33.82171           |                   |            | 0.00                          | 0                    | 0                    |
| <b>Total R225C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| <b>Total For R225C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| R226C On 15/09/2014 Spot Bond |        |            | 91.01110  | 23.83846  | 91.01110           | 23.78911           |                   |            | 0.00                          | 0                    | 0                    |
| <b>Total R226C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| <b>Total For R226C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>             | <b>0</b>             |
| R227C On 15/03/2015 Spot Bond |        |            | 87.49080  | 17.37369  | 87.49080           | 17.33890           |                   |            | 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 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 |        |            | 85.50505  | 12.58424  | 85.50505           | 12.55952           |                   |            |  | 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 |        |            | 83.47163  | 9.25601   | 83.47163           | 9.23819            |                   |            |  | 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 |        |            | 81.26980  | 6.94124   | 81.26980           | 6.92818            |                   |            |  | 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>      |
| R322C On 21/12/2012 Spot Bond |        |            | 99.35642  | 84.96638  | 99.35642           | 84.77032           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R322C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R322C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R323C On 21/06/2013 Spot Bond |        |            | 96.68315  | 58.60114  | 96.68315           | 58.47499           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R323C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R323C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R324C On 21/12/2013 Spot Bond |        |            | 94.26296  | 40.27367  | 94.26296           | 40.18878           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R324C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R324C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R325C On 21/06/2014 Spot Bond |        |            | 91.92899  | 28.11377  | 91.92899           | 28.05573           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R325C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R325C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R326C On 21/12/2014 Spot Bond |        |            | 89.76971  | 19.89363  | 89.76971           | 19.85337           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R326C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R326C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R327C On 21/06/2015 Spot Bond |        |            | 86.42385  | 14.61173  | 86.42385           | 14.58308           |                   |            |  | 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 |        |            | 84.45562  | 10.65992  | 84.45562           | 10.63942           |                   |            |  | 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 |        |            | 82.31050  | 7.92409   | 82.31050           | 7.90918            |                   |            |  | 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 |        |            | 79.97373  | 6.01745   | 79.97373           | 6.00640            |                   |            |  | 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 R330C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R330C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R331C On 21/06/2017 Spot Bond |        |            | 75.56089  | 4.98739   | 75.56089           | 4.97867            |                   |            |  | 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 |        |            | 73.15412  | 3.96403   | 73.15412           | 3.95729            |                   |            |  | 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 |        |            | 69.91580  | 3.32333   | 69.91580           | 3.31789            |                   |            |  | 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 |        |            | 67.83418  | 2.70967   | 67.83418           | 2.70535            |                   |            |  | 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 |        |            | 65.82731  | 2.23720   | 65.82731           | 2.23372            |                   |            |  | 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 |        |            | 63.84766  | 1.87386   | 63.84766           | 1.87102            |                   |            |  | 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 |        |            | 60.09257  | 1.77013   | 60.09257           | 1.76759            |                   |            |  | 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 |        |            | 58.22853  | 1.53107   | 58.22853           | 1.52893            |                   |            |  | 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 |        |            | 55.42223  | 1.43344   | 55.42223           | 1.43153            |                   |            |  | 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 |        |            | 53.71567  | 1.26938   | 53.71567           | 1.26773            |                   |            |  | 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 |        |            | 52.07678  | 1.13435   | 52.07678           | 1.13292            |                   |            |  | 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 |        |            | 50.50256  | 1.02241   | 50.50256           | 1.02115            |                   |            |  | 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 R342C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R342C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R343C On 21/06/2023 Spot Bond |        |            | 49.04085  | 0.92495   | 49.04085           | 0.92384            |                   |            |  | 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 |        |            | 47.63992  | 0.84265   | 47.63992           | 0.84167            |                   |            |  | 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 |        |            | 40.84619  | 1.30319   | 40.84619           | 1.30187            |                   |            |  | 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 |        |            | 39.49703  | 1.24084   | 39.49703           | 1.23962            |                   |            |  | 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 |        |            | 38.20719  | 1.18826   | 38.20719           | 1.18712            |                   |            |  | 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 |        |            | 36.97373  | 1.14395   | 36.97373           | 1.14289            |                   |            |  | 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 |        |            | 35.79392  | 1.10671   | 35.79392           | 1.10571            |                   |            |  | 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 |        |            | 34.66514  | 1.07553   | 34.66514           | 1.07459            |                   |            |  | 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 |        |            | 33.58493  | 1.04960   | 33.58493           | 1.04871            |                   |            |  | 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 |        |            | 32.55096  | 1.02824   | 32.55096           | 1.02739            |                   |            |  | 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 16/03/2014 Spot Bond |        |            | 100.64880 | 42.24978  | 100.64880          | 42.14570           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 15/07/2013 Spot Bond |        |            | 99.92574  | 55.20204  | 99.92574           | 55.06840           |                   |            |  | 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 RCSB02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For RCSB02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| RCSB0 On 15/07/2016 Spot Bond |        |            | 99.90770  | 12.54488  | 99.90770           | 12.51451           |                   |            |  | 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 |        |            | 100.96576 | 17.13858  | 100.96576          | 17.08462           |                   |            |  | 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>         |
| RCSB2 On 24/07/2017 Spot Bond |        |            | 100.00000 | 2.52221   | 100.00000          | 2.51111            |                   |            |  | 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>         |
| RCSC0 On 08/03/2013 Spot Bond |        |            | 100.56581 | 88.66124  | 100.56581          | 88.44809           |                   |            |  | 0.00        | 0                | 1,000,000        |
| <b>Total RCSC08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| <b>Total For RCSC08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000</b> |
| RCSC0 On 06/06/2013 Spot Bond |        |            | 100.63344 | 60.22781  | 100.63344          | 60.03666           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total RCSC09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For RCSC09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| RCSC1 On 06/06/2013 Spot Bond |        |            | 100.61948 | 60.23190  | 100.61948          | 60.04077           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total RCSC10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For RCSC10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| RCSC1 On 06/09/2013 Spot Bond |        |            | 100.62865 | 53.17980  | 100.62865          | 52.94216           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total RCSC11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For RCSC11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| RDFB0 On 30/03/2015 Spot Bond |        |            | 100.22952 | 19.76122  | 100.22952          | 19.71272           |                   |            |  | 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>         |
| RDFC0 On 06/09/2013 Spot Bond |        |            | 100.00000 | 72.23271  | 100.00000          | 72.13999           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total RDFC04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For RDFC04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| RDFC0 On 06/12/2012 Spot Bond |        |            | 100.48281 | 87.90068  | 100.48281          | 87.68848           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total RDFC05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For RDFC05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| RES05 On 17/10/2012 Spot Bond |        |            | 101.51014 | 81.04223  | 101.51014          | 99.72266           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total RES05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For RES05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| RES06 On 18/10/2014 Spot Bond |        |            | 101.67229 | 22.14350  | 101.67229          | 22.08906           |                   |            |  | 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 RES06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES11 On 14/11/2012 Spot Bond  |        |            | 100.84394 | 95.28433  | 100.84394          | 95.04060           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES12 On 20/08/2015 Spot Bond  |        |            | 100.93776 | 18.79079  | 100.93776          | 18.70752           |                   |            |  | 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>      |
| RES13 On 09/01/2013 Spot Bond  |        |            | 100.29264 | 81.24728  | 100.29264          | 81.06630           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES14 On 04/10/2013 Spot Bond  |        |            | 100.11180 | 38.96387  | 100.11180          | 38.67118           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RESB0 On 03/06/2014 Spot Bond  |        |            | 100.68733 | 28.87578  | 100.68733          | 28.80462           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RESB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RESB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RMBI0€ 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>      |
| RP001 On 28/02/2013 Spot Bond  |        |            | 101.03586 | 91.16024  | 101.03586          | 90.93530           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP002 On 28/02/2013 Spot Bond  |        |            | 101.10798 | 91.29796  | 101.10798          | 91.07254           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP004 On 25/11/2014 Spot Bond  |        |            | 102.70350 | 24.58673  | 102.70350          | 24.52573           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP005 On 31/03/2017 Spot Bond  |        |            | 100.28309 | 12.88674  | 100.28309          | 12.86116           |                   |            |  | 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  |        |            | 102.22019 | 13.66815  | 102.22019          | 13.63438           |                   |            |  | 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  |        |            | 101.97649 | 15.60050  | 101.97649          | 15.56204           |                   |            |  | 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 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  |        |            | 101.97649 | 15.60050  | 101.97649          | 15.56204           |                   |            |  | 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>      |
| RP009 On 16/07/2013 Spot Bond  |        |            | 99.90414  | 49.03750  | 99.90414           | 48.82203           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP009 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP009</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP010 On 23/08/2013 Spot Bond  |        |            | 100.99069 | 61.54639  | 100.99069          | 61.27354           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP010 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP010</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP011 On 12/09/2013 Spot Bond  |        |            | 100.58819 | 56.52782  | 100.58819          | 56.27530           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP012 On 10/10/2013 Spot Bond  |        |            | 100.00000 | 37.27001  | 100.00000          | 36.99026           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP012 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP012</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP013 On 27/09/2016 Spot Bond  |        |            | 100.38461 | 4.22321   | 100.38461          | 4.20437            |                   |            |  | 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  |        |            | 100.43152 | 0.36713   | 100.43152          | 0.36549            |                   |            |  | 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>      |
| RPG01 On 28/02/2014 Spot Bond  |        |            | 100.88031 | 42.32663  | 100.88031          | 42.22215           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG01 On 25/02/2014 Spot Bond  |        |            | 100.00000 | 37.19870  | 100.00000          | 37.12506           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPG01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG02 On 25/11/2014 Spot Bond  |        |            | 101.00223 | 22.90989  | 101.00223          | 22.85390           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP011 On 31/08/2018 Spot Bond |        |            | 100.00000 | 0.66240   | 100.00000          | 0.66078            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP011U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP011U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP041 On 07/10/2016 Spot Bond |        |            | 100.00000 | 3.60482   | 100.00000          | 3.59609            |                   |            |  | 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 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>          |
| RPP05I On 21/01/2013 Spot Bond |        |            | 100.00000 | 99.35205  | 100.00000          | 99.13793           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total RPP05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For RPP05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| RW21 On 21/04/2021 Spot Bond   |        |            | 109.50878 | 9.07157   | 109.50878          | 9.04994            |                   |            |  | 0.00        | 0                | 5,987,000         |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,987,000</b>  |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,987,000</b>  |
| SA061L On 14/12/2012 Spot Bond |        |            | 100.00000 | 86.28842  | 100.00000          | 86.08491           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SA061U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SA061U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SBC2 On 28/04/2016 Spot Bond   |        |            | 105.69036 | 7.84767   | 105.69036          | 7.83218            |                   |            |  | 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>          |
| SBK10 On 19/11/2012 Spot Bond  |        |            | 100.82812 | 92.96302  | 100.82812          | 92.72827           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SBK10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SBK10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SBK12 On 24/11/2016 Spot Bond  |        |            | 117.11129 | 15.38477  | 117.11129          | 15.34628           |                   |            |  | 0.00        | 0                | 29,700,000        |
| <b>Total SBK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>29,700,000</b> |
| <b>Total For SBK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>29,700,000</b> |
| SBK13 On 24/11/2016 Spot Bond  |        |            | 100.96377 | 10.53104  | 100.96377          | 10.50531           |                   |            |  | 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  |        |            | 109.76738 | 13.27104  | 109.76738          | 13.23936           |                   |            |  | 0.00        | 0                | 15,000,000        |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| SBK15 On 23/01/2022 Spot Bond  |        |            | 101.55586 | 6.89117   | 101.55586          | 6.87425            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SBK16 On 15/03/2023 Spot Bond  |        |            | 100.47716 | 7.73670   | 100.47716          | 7.71766            |                   |            |  | 0.00        | 0                | 2,000,000         |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b>  |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000</b>  |
| SBK17 On 31/07/2024 Spot Bond  |        |            | 101.44951 | 7.96114   | 101.44951          | 7.93569            |                   |            |  | 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>          |
| SBK7 On 24/05/2015 Spot Bond   |        |            | 110.28697 | 21.64602  | 110.28697          | 21.59442           |                   |            |  | 0.00        | 0                | 15,900,000        |

| 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 SBK7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>15,900,000</b> |
| <b>Total For SBK7</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>15,900,000</b> |
| SBK8 On 10/04/2013 Spot Bond   |        |            | 101.21158 | 70.08869  | 101.21158          | 69.95808           |                   |            | 3,542,405,300,000.00        | 35,000,000        | 20,200,000        |
| <b>Total SBK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>3,542,405,300,000.00</b> | <b>35,000,000</b> | <b>20,200,000</b> |
| <b>Total For SBK8</b>          |        |            |           |           |                    |                    |                   |            | <b>3,542,405,300,000.00</b> | <b>35,000,000</b> | <b>20,200,000</b> |
| SBK9 On 10/04/2018 Spot Bond   |        |            | 101.86258 | 9.38477   | 101.86258          | 9.36357            |                   |            | 0.00                        | 0                 | 7,400,000         |
| <b>Total SBK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>7,400,000</b>  |
| <b>Total For SBK9</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>7,400,000</b>  |
| SBKI11 On 09/04/2014 Spot Bond |        |            | 127.67688 | 32.35778  | 127.67688          | 32.26675           |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBKI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBKI11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBN18 On 14/09/2013 Spot Bond  |        |            | 159.66556 | 35.90144  | 159.66556          | 35.78522           |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBN18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBN18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBN20 On 31/03/2013 Spot Bond  |        |            | 152.98792 | 60.00570  | 152.98792          | 59.85739           |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBN20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBN20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBN27 On 15/09/2015 Spot Bond  |        |            | 117.95662 | 18.37608  | 117.95662          | 18.32908           |                   |            | 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  |        |            | 118.36117 | 18.29509  | 118.36117          | 18.24817           |                   |            | 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  |        |            | 118.56412 | 18.25469  | 118.56412          | 18.20780           |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBN31 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBN31</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBN32 On 19/03/2013 Spot Bond  |        |            | 143.82678 | 63.64440  | 143.82678          | 63.48833           |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBN32 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBN32</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBN33 On 15/09/2017 Spot Bond  |        |            | 103.68838 | 10.08715  | 103.68838          | 10.06390           |                   |            | 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  |        |            | 118.14423 | 18.33845  | 118.14423          | 18.29148           |                   |            | 0.00                        | 0                 | 0                 |
| <b>Total SBN34 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| <b>Total For SBN34</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>          | <b>0</b>          |
| SBN35 On 15/09/2015 Spot Bond  |        |            | 118.24540 | 18.31821  | 118.24540          | 18.27126           |                   |            | 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 SBN35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN36 On 31/03/2013 Spot Bond  |        |            | 211.65251 | 52.70124  | 211.65251          | 52.54552           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBN36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN45 On 15/09/2017 Spot Bond  |        |            | 100.42831 | 8.35787   | 100.42831          | 8.33731            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBN45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN49 On 02/06/2014 Spot Bond  |        |            | 99.21990  | 29.92669  | 99.21990           | 29.85391           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBN49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN50 On 23/09/2014 Spot Bond  |        |            | 100.36654 | 29.05464  | 100.36654          | 28.98325           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBN50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN51 On 03/10/2016 Spot Bond  |        |            | 100.15186 | 10.47685  | 100.15186          | 10.45143           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBN51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBN52 On 03/07/2013 Spot Bond  |        |            | 100.16711 | 56.74016  | 100.16711          | 56.60249           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBN52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBN52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBR00: On 05/11/2013 Spot Bond |        |            | 100.00000 | 43.83021  | 100.00000          | 43.72403           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBR003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBR003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS13 On 22/09/2017 Spot Bond  |        |            | 107.02647 | 10.16115  | 107.02647          | 10.13712           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS14 On 07/02/2014 Spot Bond  |        |            | 101.09831 | 43.43914  | 101.09831          | 43.33287           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBS15 On 26/04/2016 Spot Bond  |        |            | 101.18390 | 10.01641  | 101.18390          | 9.99189            |                   |            |  | 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  |        |            | 100.29283 | 7.55011   | 100.29283          | 7.53157            |                   |            |  | 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  |        |            | 100.30374 | 7.79343   | 100.30374          | 7.77429            |                   |            |  | 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 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 |        |            | 112.35030 | 12.05937  | 112.35030          | 12.03003           |                   |                    | 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 |        |            | 107.31305 | 13.44893  | 107.31305          | 13.41756           |                   |                    | 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 |        |            | 101.14300 | 7.59014   | 101.14300          | 7.56621            |                   |                    | 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 23/05/2015 Spot Bond |        |            | 100.81390 | 21.10753  | 100.81390          | 21.05602           |                   |                    | 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 |        |            | 100.85958 | 8.26901   | 100.85958          | 8.24301            |                   |                    | 0.00        | 0                | 0                |
| <b>Total SBS23 SPOT</b>       |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For SBS23</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| SBS24 On 23/05/2019 Spot Bond |        |            | 100.88565 | 7.93529   | 100.88565          | 7.91592            |                   |                    | 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 |        |            | 107.86744 | 9.21450   | 107.86744          | 9.19913            |                   |                    | 0.00        | 0                | 3,420,000        |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>3,420,000</b> |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>3,420,000</b> |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 100.17939 | 11.27363  | 100.17939          | 11.24878           |                   |                    | 0.00        | 0                | 0                |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 102.91713 | 11.87662  | 102.91713          | 11.84985           |                   |                    | 0.00        | 0                | 1,500,000        |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>1,500,000</b> |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>1,500,000</b> |
| SBS7 On 26/03/2013 Spot Bond  |        |            | 102.48454 | 72.79813  | 102.48454          | 72.65736           |                   |                    | 0.00        | 0                | 0                |
| <b>Total SBS7 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For SBS7</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| SBS9 On 07/07/2016 Spot Bond  |        |            | 118.34171 | 15.32363  | 118.34171          | 15.28496           |                   |                    | 0.00        | 0                | 4,184,000        |
| <b>Total SBS9 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>4,184,000</b> |
| <b>Total For SBS9</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>4,184,000</b> |
| SBS10 On 03/07/2013 Spot Bond |        |            | 120.99445 | 62.75866  | 120.99445          | 62.59098           |                   | 241,988,900,000.00 |             | 2,000,000        | 1,000,000        |

| 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 SBSI10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>241,988,900,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b>  |
| <b>Total For SBSI10</b>        |        |            |           |           |                    |                    |                   |            | <b>241,988,900,000.00</b> | <b>2,000,000</b> | <b>1,000,000</b>  |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 265.12288 | 3.81332   | 265.12288          | 3.79577            |                   |            | 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 |        |            | 119.59470 | 4.30781   | 119.59470          | 4.29685            |                   |            | 0.00                      | 0                | 20,000,000        |
| <b>Total SBSI12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For SBSI12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>20,000,000</b> |
| SCM10 On 15/09/2017 Spot Bond  |        |            | 112.58000 | 9.86808   | 112.58000          | 9.84123            |                   |            | 0.00                      | 0                | 0                 |
| <b>Total SCM107 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For SCM107</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| SCM22 On 20/01/2013 Spot Bond  |        |            | 100.00000 | 87.91343  | 100.00000          | 87.72272           |                   |            | 0.00                      | 0                | 0                 |
| <b>Total SCM220 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For SCM220</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| SHF01 On 15/12/2016 Spot Bond  |        |            | 100.00000 | 2.43561   | 100.00000          | 2.42965            |                   |            | 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  |        |            | 82.63494  | 0.20969   | 82.63494           | 0.20925            |                   |            | 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>          |
| SHPCB On 03/04/2017 Spot Bond  |        |            | 6.50000   | 100.16503 | 6.50000            | 100.15323          |                   |            | 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  |        |            | 100.49004 | 10.16121  | 100.49004          | 10.13621           |                   |            | 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>          |
| SHS02 On 29/06/2013 Spot Bond  |        |            | 100.22255 | 56.91196  | 100.22255          | 56.77230           |                   |            | 0.00                      | 0                | 0                 |
| <b>Total SHS02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| <b>Total For SHS02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>         | <b>0</b>          |
| SHS03 On 29/06/2015 Spot Bond  |        |            | 100.24006 | 15.89738  | 100.24006          | 15.85835           |                   |            | 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  |        |            | 100.37865 | 9.59976   | 100.37865          | 9.57617            |                   |            | 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  |        |            | 104.63904 | 10.05094  | 104.63904          | 10.03452           |                   |            | 0.00                      | 0                | 682,000           |

| 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 SHS05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>682,000</b>    |
| <b>Total For SHS05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>682,000</b>    |
| SLI1 On 15/08/2013 Spot Bond  |        |            | 104.53403 | 55.80299  | 104.53403          | 55.67562           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SLI1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SLI1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SLI2 On 15/08/2016 Spot Bond  |        |            | 110.17225 | 13.33730  | 110.17225          | 13.30553           |                   |            |  | 0.00        | 0                | 8,200,000         |
| <b>Total SLI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,200,000</b>  |
| <b>Total For SLI2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,200,000</b>  |
| SMF1 On 27/06/2013 Spot Bond  |        |            | 104.99511 | 62.23639  | 104.99511          | 62.09305           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SMF1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SMF1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SNT01 On 15/09/2017 Spot Bond |        |            | 102.86503 | 10.19160  | 102.86503          | 10.16825           |                   |            |  | 0.00        | 0                | 25,700,000        |
| <b>Total SNT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,700,000</b> |
| <b>Total For SNT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,700,000</b> |
| SPDA1 On 21/08/2014 Spot Bond |        |            | 101.14731 | 29.39277  | 101.14731          | 29.32084           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SPDA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SPDA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SPDA2 On 21/08/2016 Spot Bond |        |            | 100.91285 | 11.05907  | 100.91285          | 11.03206           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SPDA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SPDA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SPDA3 On 21/08/2015 Spot Bond |        |            | 101.15213 | 16.21875  | 101.15213          | 16.17906           |                   |            |  | 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 |        |            | 100.91985 | 8.92901   | 100.91985          | 8.90721            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SPDA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SPDA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SSA01 On 28/06/2016 Spot Bond |        |            | 110.58806 | 14.89758  | 110.58806          | 14.86178           |                   |            |  | 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 |        |            | 99.95086  | 16.30813  | 99.95086           | 16.25724           |                   |            |  | 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>          |
| SSN00 On 01/03/2017 Spot Bond |        |            | 100.74418 | 10.15406  | 100.74418          | 10.12903           |                   |            |  | 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 |        |            | 100.29998 | 9.76309   | 100.29998          | 9.73912            |                   |            |  | 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 SSN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 25/04/2017 Spot Bond |        |            | 101.49647 | 7.56798   | 101.49647          | 7.54405            |                   |            |  | 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 |        |            | 89.26946  | 8.00695   | 89.26946           | 7.99073            |                   |            |  | 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 |        |            | 88.92846  | 8.03967   | 88.92846           | 8.02344            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 21/12/2014 Spot Bond |        |            | 107.77651 | 22.95944  | 107.77651          | 22.92096           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00: On 15/01/2020 Spot Bond |        |            | 97.48656  | 9.40307   | 97.48656           | 9.38280            |                   |            |  | 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 |        |            | 100.44496 | 10.34540  | 100.44496          | 10.31262           |                   |            |  | 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 |        |            | 104.60347 | 9.97356   | 104.60347          | 9.95040            |                   |            |  | 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 15/09/2015 Spot Bond |        |            | 119.58561 | 18.05355  | 119.58561          | 18.00687           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 31/01/2025 Spot Bond |        |            | 101.19280 | 2.64968   | 101.19280          | 2.63902            |                   |            |  | 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>      |
| SYN86: On 25/11/2012 Spot Bond |        |            | 100.00000 | 90.34653  | 100.00000          | 90.12346           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN860 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN860</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN88: On 27/02/2013 Spot Bond |        |            | 100.00000 | 73.29317  | 100.00000          | 73.14629           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN882 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN882</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91: On 19/07/2013 Spot Bond |        |            | 100.00000 | 54.28215  | 100.00000          | 54.16168           |                   |            |  | 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 SYN911 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN911</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN91:On 19/07/2013 Spot Bond |        |            | 100.00000 | 54.28215  | 100.00000          | 54.16168           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN913 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN913</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN92:On 19/07/2013 Spot Bond |        |            | 100.00000 | 54.28215  | 100.00000          | 54.16168           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN928 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN928</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN92:On 19/07/2013 Spot Bond |        |            | 100.00000 | 54.28215  | 100.00000          | 54.16168           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN929 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN929</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN93:On 16/10/2012 Spot Bond |        |            | 99.92175  | 66.68407  | 99.92175           | 66.68406           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN931 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN931</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN93:On 19/10/2012 Spot Bond |        |            | 99.87528  | 99.45572  | 99.87528           | 99.18579           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN933 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN933</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN93:On 05/11/2012 Spot Bond |        |            | 99.64354  | 95.06885  | 99.64354           | 94.82275           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN935 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN935</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN93:On 13/11/2012 Spot Bond |        |            | 99.53077  | 93.14235  | 99.53077           | 92.90638           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN936 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN936</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN93:On 14/11/2012 Spot Bond |        |            | 99.51589  | 92.90736  | 99.51589           | 92.67262           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN937 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN937</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN93:On 16/11/2012 Spot Bond |        |            | 99.48756  | 92.44104  | 99.48756           | 92.20871           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN938 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN938</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN93:On 16/11/2012 Spot Bond |        |            | 99.48776  | 92.44103  | 99.48776           | 92.20869           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN939 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN939</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94:On 20/11/2012 Spot Bond |        |            | 99.42961  | 91.52318  | 99.42961           | 91.29556           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN941 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN941</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94:On 20/11/2012 Spot Bond |        |            | 99.43109  | 91.52307  | 99.43109           | 91.29545           |                   |            |  | 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 SYN942 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN942</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94: On 16/11/2012 Spot Bond |        |            | 100.10042 | 92.39802  | 100.10042          | 92.16447           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN943 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN943</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94: On 22/11/2012 Spot Bond |        |            | 99.40185  | 91.07135  | 99.40185           | 90.84603           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN944 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN944</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94: On 23/11/2012 Spot Bond |        |            | 99.34562  | 90.85074  | 99.34562           | 90.62664           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN945 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN945</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94: On 27/11/2012 Spot Bond |        |            | 99.33096  | 89.96226  | 99.33096           | 89.74255           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN946 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN946</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94: On 18/12/2012 Spot Bond |        |            | 99.03221  | 85.60038  | 99.03221           | 85.40203           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN947 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN947</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94: On 19/10/2012 Spot Bond |        |            | 99.88778  | 99.45565  | 99.88778           | 99.18569           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN948 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN948</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN94: On 29/11/2012 Spot Bond |        |            | 99.30851  | 89.52603  | 99.30851           | 89.30849           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN949 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN949</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SYN95: On 15/01/2013 Spot Bond |        |            | 100.00000 | 80.21978  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SYN950 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SYN950</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ18 On 30/09/2015 Spot Bond   |        |            | 117.60842 | 16.91591  | 117.60842          | 16.87299           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SZ18 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ18</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 104.75139 | 8.93819   | 104.75139          | 8.91752            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T018 On 15/07/2014 Spot Bond   |        |            | 100.00000 | 34.91133  | 100.00000          | 34.83448           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T018 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T018</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS06 On 20/03/2014 Spot Bond  |        |            | 102.75446 | 36.59896  | 102.75446          | 36.51522           |                   |            |  | 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 TFS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS10C On 22/01/2013 Spot Bond |        |            | 98.53867  | 79.24747  | 98.53867           | 79.07829           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS101 On 06/02/2013 Spot Bond |        |            | 98.31078  | 76.82463  | 98.31078           | 76.66599           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS102 On 14/12/2012 Spot Bond |        |            | 99.10758  | 86.39413  | 99.10758           | 86.19194           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS103 On 14/03/2013 Spot Bond |        |            | 97.81910  | 71.60060  | 97.81910           | 71.46347           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS73 On 11/02/2013 Spot Bond  |        |            | 100.94335 | 94.93502  | 100.94335          | 94.69194           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS73</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS77 On 12/04/2013 Spot Bond  |        |            | 99.98492  | 82.05928  | 99.98492           | 81.98024           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS77 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS78 On 18/04/2013 Spot Bond  |        |            | 99.89383  | 66.14441  | 99.89383           | 65.98433           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS78</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS83 On 28/07/2015 Spot Bond  |        |            | 101.19250 | 16.74939  | 101.19250          | 16.70839           |                   |            |  | 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  |        |            | 107.95127 | 13.26459  | 107.95127          | 13.23352           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS84 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS84</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS90 On 05/03/2013 Spot Bond  |        |            | 100.57712 | 89.34467  | 100.57712          | 89.12777           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS90 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS90</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS93 On 17/02/2014 Spot Bond  |        |            | 100.87887 | 41.81894  | 100.87887          | 41.73548           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS93 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS93</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS97 On 14/11/2013 Spot Bond  |        |            | 100.92142 | 43.13945  | 100.92142          | 43.00369           |                   |            |  | 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 TFS97 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS97</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS99 On 23/10/2012 Spot Bond  |        |            | 99.83233  | 98.38542  | 99.83233           | 98.12138           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS99 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS99</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A On 18/10/2038 Spot Bond  |        |            | 101.62026 | 6.79301   | 101.62026          | 6.77150            |                   |            |  | 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 |        |            | 101.66672 | 6.98600   | 101.66672          | 6.96387            |                   |            |  | 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>      |
| TH10A3 On 18/10/2038 Spot Bond |        |            | 102.00557 | 9.41148   | 102.00557          | 9.39041            |                   |            |  | 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>      |
| TH10B On 18/10/2038 Spot Bond  |        |            | 101.76658 | 7.40032   | 101.76658          | 7.37686            |                   |            |  | 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>      |
| TH10C On 18/10/2038 Spot Bond  |        |            | 101.98019 | 8.28405   | 101.98019          | 8.25774            |                   |            |  | 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>      |
| TH10D On 18/10/2038 Spot Bond  |        |            | 102.86169 | 11.89532  | 102.86169          | 11.85726           |                   |            |  | 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>      |
| TH7A2 On 18/10/2012 Spot Bond  |        |            | 101.43985 | 99.72285  | 101.43985          | 99.44724           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH7A2A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH7A2A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A1 On 18/07/2016 Spot Bond  |        |            | 101.66078 | 10.83905  | 101.66078          | 10.81240           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE7A On 18/10/2012 Spot Bond  |        |            | 102.32811 | 102.17854 | 102.32811          | 101.89368          |                   |            |  | 0.00        | 0                | 20,000        |
| <b>Total THE7A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000</b> |
| <b>Total For THE7A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000</b> |
| THE7B On 18/10/2012 Spot Bond  |        |            | 101.56777 | 99.72250  | 101.56777          | 99.44654           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE7B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE7B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE7C On 18/10/2012 Spot Bond  |        |            | 101.82358 | 99.72181  | 101.82358          | 99.44516           |                   |            |  | 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 THE7C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE7C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            | 101.48088 | 6.21740   | 101.48088          | 6.20214            |                   |            |  | 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 |        |            | 101.58542 | 6.65288   | 101.58542          | 6.63654            |                   |            |  | 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 |        |            | 105.94334 | 6.66107   | 105.94334          | 6.64407            |                   |            |  | 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 |        |            | 101.79445 | 7.52114   | 101.79445          | 7.50264            |                   |            |  | 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 |        |            | 101.88733 | 7.90590   | 101.88733          | 7.88642            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8D On 18/04/2036 Spot Bond |        |            | 102.87096 | 11.94156  | 102.87096          | 11.91189           |                   |            |  | 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 |        |            | 101.59334 | 10.57805  | 101.59334          | 10.55205           |                   |            |  | 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 |        |            | 101.62589 | 12.94133  | 101.62589          | 12.90951           |                   |            |  | 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 |        |            | 101.64915 | 10.79407  | 101.64915          | 10.76754           |                   |            |  | 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 |        |            | 101.62589 | 6.79746   | 101.62589          | 6.78075            |                   |            |  | 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 |        |            | 101.64915 | 6.89403   | 101.64915          | 6.87709            |                   |            |  | 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 |        |            | 101.66078 | 6.94231   | 101.66078          | 6.92524            |                   |            |  | 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 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>          |
| THE9A7 On 18/07/2016 Spot Bond |        |            | 101.61194 | 10.65008  | 101.61194          | 10.62390           |                   |            |  | 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>          |
| THE9A8 On 18/07/2016 Spot Bond |        |            | 101.64915 | 10.79407  | 101.64915          | 10.76754           |                   |            |  | 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>          |
| THE9A9 On 18/07/2016 Spot Bond |        |            | 101.77704 | 11.28836  | 101.77704          | 11.26057           |                   |            |  | 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>          |
| THE9B1 On 18/07/2039 Spot Bond |        |            | 101.77704 | 7.42443   | 101.77704          | 7.40615            |                   |            |  | 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>          |
| THE9B2 On 18/07/2016 Spot Bond |        |            | 101.77704 | 11.28836  | 101.77704          | 11.26057           |                   |            |  | 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>          |
| THE9B3 On 18/07/2016 Spot Bond |        |            | 101.96303 | 12.00541  | 101.96303          | 11.97582           |                   |            |  | 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>          |
| THE9C1 On 18/07/2039 Spot Bond |        |            | 102.00952 | 8.38535   | 102.00952          | 8.36467            |                   |            |  | 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>          |
| THE9C2 On 18/07/2016 Spot Bond |        |            | 101.95141 | 11.96066  | 101.95141          | 11.93118           |                   |            |  | 0.00        | 0                | 12,000,000        |
| <b>Total THE9C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,000,000</b> |
| <b>Total For THE9C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,000,000</b> |
| THE9C3 On 18/07/2016 Spot Bond |        |            | 102.88090 | 15.51321  | 102.88090          | 15.47467           |                   |            |  | 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>          |
| THE9D1 On 18/07/2039 Spot Bond |        |            | 102.93896 | 12.18561  | 102.93896          | 12.15532           |                   |            |  | 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>          |
| THE9D2 On 18/07/2016 Spot Bond |        |            | 102.91574 | 15.64536  | 102.91574          | 15.60647           |                   |            |  | 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>          |
| TL13 On 31/12/2013 Spot Bond   |        |            | 100.16956 | 38.48452  | 100.16956          | 38.39115           |                   |            |  | 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 TL13 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For TL13</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| TL15 On 29/04/2015 Spot Bond  |        |            | 115.34604 | 24.72041  | 115.34604          | 24.65898           |                   |                             | 0.00        | 0                 | 3,882,000          |
| <b>Total TL15 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>          | <b>3,882,000</b>   |
| <b>Total For TL15</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>          | <b>3,882,000</b>   |
| TL20 On 22/02/2020 Spot Bond  |        |            | 98.42479  | 10.12858  | 98.42479           | 10.10963           |                   |                             | 0.00        | 0                 | 0                  |
| <b>Total TL20 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For TL20</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| TN17 On 14/11/2017 Spot Bond  |        |            | 113.10271 | 12.92921  | 113.10271          | 12.89775           |                   | 1,922,746,070,000.00        |             | 17,000,000        | 994,000,000        |
| <b>Total TN17 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,922,746,070,000.00</b> |             | <b>17,000,000</b> | <b>994,000,000</b> |
| <b>Total For TN17</b>         |        |            |           |           |                    |                    |                   | <b>1,922,746,070,000.00</b> |             | <b>17,000,000</b> | <b>994,000,000</b> |
| TN20 On 17/09/2020 Spot Bond  |        |            | 114.87864 | 9.92292   | 114.87864          | 9.89808            |                   | 459,514,560,000.00          |             | 4,000,000         | 304,140,000        |
| <b>Total TN20 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>459,514,560,000.00</b>   |             | <b>4,000,000</b>  | <b>304,140,000</b> |
| <b>Total For TN20</b>         |        |            |           |           |                    |                    |                   | <b>459,514,560,000.00</b>   |             | <b>4,000,000</b>  | <b>304,140,000</b> |
| TN23 On 06/11/2023 Spot Bond  |        |            | 120.75839 | 13.62825  | 120.75839          | 13.59331           |                   | 1,932,134,240,000.00        |             | 16,000,000        | 129,000,000        |
| <b>Total TN23 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,932,134,240,000.00</b> |             | <b>16,000,000</b> | <b>129,000,000</b> |
| <b>Total For TN23</b>         |        |            |           |           |                    |                    |                   | <b>1,932,134,240,000.00</b> |             | <b>16,000,000</b> | <b>129,000,000</b> |
| TN25 On 19/08/2025 Spot Bond  |        |            | 105.49834 | 10.31677  | 105.49834          | 10.29304           |                   | 0.00                        |             | 0                 | 137,700,000        |
| <b>Total TN25 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>          | <b>137,700,000</b> |
| <b>Total For TN25</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>          | <b>137,700,000</b> |
| TN27 On 14/11/2027 Spot Bond  |        |            | 103.04013 | 12.28578  | 103.04013          | 12.25806           |                   | 0.00                        |             | 0                 | 11,800,000         |
| <b>Total TN27 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>          | <b>11,800,000</b>  |
| <b>Total For TN27</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>          | <b>11,800,000</b>  |
| TORQ1 On 15/04/2022 Spot Bond |        |            | 100.87844 | 8.27136   | 100.87844          | 8.23218            |                   | 0.00                        |             | 0                 | 0                  |
| <b>Total TORQ1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>          | <b>0</b>           |
| <b>Total For TORQ1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>          | <b>0</b>           |
| TORQ2 On 15/04/2022 Spot Bond |        |            | 100.89915 | 8.46478   | 100.89915          | 8.42467            |                   | 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 |        |            | 100.92536 | 8.70971   | 100.92536          | 8.66843            |                   | 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 |        |            | 100.92812 | 8.73548   | 100.92812          | 8.69407            |                   | 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 |        |            | 101.05768 | 9.94568   | 101.05768          | 9.89850            |                   | 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 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  |        |            | 101.32571 | 16.88212  | 101.32571          | 16.80185           |                   |            |  | 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>      |
| TPDA0 On 05/04/2015 Spot Bond  |        |            | 100.00000 | 18.65243  | 100.00000          | 18.50269           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2017 Spot Bond |        |            | 100.00000 | 9.65994   | 100.00000          | 9.58239            |                   |            |  | 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 | 8.27790   | 100.00000          | 8.21144            |                   |            |  | 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>      |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 99.62592  | 10.00000           | 99.59925           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 99.63522  | 9.75000            | 99.60921           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond   |        |            | 100.00000 | 9.64497   | 100.00000          | 9.62010            |                   |            |  | 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>      |
| TSP12 On 07/02/2013 Spot Bond  |        |            | 100.00000 | 76.35983  | 100.00000          | 76.20042           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP12 On 07/03/2013 Spot Bond  |        |            | 97.58601  | 72.62290  | 97.58601           | 72.48217           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP13 On 18/10/2012 Spot Bond  |        |            | 99.88945  | 99.72708  | 99.88945           | 99.45564           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP13 On 03/05/2013 Spot Bond  |        |            | 96.66726  | 69.28838  | 96.66726           | 69.16011           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP13 On 29/11/2012 Spot Bond  |        |            | 99.23248  | 89.53321  | 99.23248           | 89.31580           |                   |            |  | 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 TSP132 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP132</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP132 On 03/01/2013 Spot Bond |        |            | 98.71758  | 82.57924  | 98.71758           | 82.39522           |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP133 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP133</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP133 On 27/06/2013 Spot Bond |        |            | 99.76004  | 61.90165  | 99.76004           | 61.78441           |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP134 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP134</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP134 On 07/02/2013 Spot Bond |        |            | 98.31631  | 76.66498  | 98.31631           | 76.50699           |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP135 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP135</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond   |        |            | 114.88602 | 10.47141  | 114.88602          | 10.44518           |                   |            | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UTR02 On 21/11/2012 Spot Bond  |        |            | 104.60170 | 95.65093  | 104.60170          | 95.40244           |                   |            | 0.00        | 0                | 0             |
| <b>Total UTR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UTR04 On 19/04/2014 Spot Bond  |        |            | 99.85679  | 31.51568  | 99.85679           | 31.43942           |                   |            | 0.00        | 0                | 0             |
| <b>Total UTR041 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR041</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UTR04 On 19/04/2016 Spot Bond  |        |            | 99.84614  | 11.85038  | 99.84614           | 11.82171           |                   |            | 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  |        |            | 100.02475 | 20.95762  | 100.02475          | 20.90684           |                   |            | 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>      |
| UTR40 On 10/09/2017 Spot Bond  |        |            | 107.51485 | 11.65736  | 107.51485          | 11.62968           |                   |            | 0.00        | 0                | 0             |
| <b>Total UTR40 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR40</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VIP1A2 On 07/11/2012 Spot Bond |        |            | 100.00000 | 95.98980  | 100.00000          | 95.74176           |                   |            | 0.00        | 0                | 0             |
| <b>Total VIP1A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VIP1A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VIP1A5 On 07/11/2013 Spot Bond |        |            | 100.00000 | 44.53658  | 100.00000          | 44.42868           |                   |            | 0.00        | 0                | 0             |
| <b>Total VIP1A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VIP1A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VIP1B2 On 07/11/2012 Spot Bond |        |            | 100.00000 | 96.01934  | 100.00000          | 95.77124           |                   |            | 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 VIP1B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VIP1B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VIP1B3 On 07/11/2013 Spot Bond |        |            | 100.00000 | 44.79215  | 100.00000          | 44.67871           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VIP1B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VIP1B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VIP1C2 On 07/11/2012 Spot Bond |        |            | 100.00000 | 96.12573  | 100.00000          | 95.87734           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VIP1C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VIP1C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VIP1C3 On 07/11/2013 Spot Bond |        |            | 100.00000 | 45.01578  | 100.00000          | 44.90673           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VIP1C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VIP1C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VKE01 On 08/05/2015 Spot Bond  |        |            | 101.12514 | 16.69415  | 101.12514          | 16.64152           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VKE01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VKE01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VKE02 On 08/05/2016 Spot Bond  |        |            | 101.16690 | 11.17759  | 101.16690          | 11.14235           |                   |            |  | 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  |        |            | 101.16870 | 8.78856   | 101.16870          | 8.76085            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VKE03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VKE03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VOD00 On 28/02/2013 Spot Bond  |        |            | 100.00000 | 77.29734  | 100.00000          | 77.14275           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VOD002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VOD002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VOD00 On 28/11/2012 Spot Bond  |        |            | 100.62384 | 89.62289  | 100.62384          | 89.40200           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VOD005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VOD005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VOYT0 On 09/09/2015 Spot Bond  |        |            | 142.66000 | 7.67516   | 142.66000          | 7.65654            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VOYT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VOYT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| WS04 On 30/05/2016 Spot Bond   |        |            | 125.92352 | 17.01962  | 125.92352          | 16.97451           |                   |            |  | 0.00        | 0                | 66,669,000        |
| <b>Total WS04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>66,669,000</b> |
| <b>Total For WS04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>66,669,000</b> |
| WS05 On 01/08/2018 Spot Bond   |        |            | 235.74310 | 5.50966   | 235.74310          | 5.48583            |                   |            |  | 0.00        | 0                | 30,000,000        |
| <b>Total WS05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| <b>Total For WS05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| WSP1 On 28/05/2015 Spot Bond   |        |            | 110.71509 | 20.60075  | 110.71509          | 20.55148           |                   |            |  | 0.00        | 0                | 14,100,000        |

| 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 WSP1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,100,000</b> |
| <b>Total For WSP1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,100,000</b> |
| WSP2 On 28/05/2017 Spot Bond |        |            | 112.63018 | 12.77113  | 112.63018          | 12.74016           |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total WSP2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For WSP2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| WSP3 On 28/05/2019 Spot Bond |        |            | 114.13989 | 11.40679  | 114.13989          | 11.37883           |                   |            |  | 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 |        |            | 112.54320 | 11.38886  | 112.54320          | 11.36125           |                   |            |  | 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 |        |            | 112.28516 | 11.34756  | 112.28516          | 11.32011           |                   |            |  | 0.00        | 0                | 27,000,000        |
| <b>Total WSP5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,000,000</b> |
| <b>Total For WSP5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,000,000</b> |
| Z006 On 31/08/2013 Spot Bond |        |            | 95.75673  | 50.61854  | 95.75673           | 50.50925           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total Z006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For Z006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| Z009 On 30/11/2013 Spot Bond |        |            | 94.53097  | 42.01268  | 94.53097           | 41.92391           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total Z009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For Z009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| Z014 On 30/06/2015 Spot Bond |        |            | 86.34739  | 14.35994  | 86.34739           | 14.33196           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total Z014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For Z014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| Z018 On 31/03/2014 Spot Bond |        |            | 92.99863  | 32.95971  | 92.99863           | 32.89063           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total Z018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For Z018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| Z019 On 30/06/2014 Spot Bond |        |            | 91.84060  | 27.59039  | 91.84060           | 27.53379           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total Z019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For Z019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| Z020 On 19/10/2015 Spot Bond |        |            | 85.12782  | 11.86477  | 85.12782           | 11.84180           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total Z020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For Z020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| Z025 On 30/11/2014 Spot Bond |        |            | 90.00797  | 20.69614  | 90.00797           | 20.65439           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total Z025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For Z025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| Z071 On 01/07/2015 Spot Bond |        |            | 86.33473  | 14.33539  | 86.33473           | 14.30746           |                   |            |  | 0.00        | 0                | 75,000,000        |



| 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 Z071 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>75,000,000</b>      |
| <b>Total For Z071</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>0</b>              | <b>75,000,000</b>      |
| Z083 On 30/09/2019 Spot Bond  |        |            | 64.79116  | 2.01938   | 64.79116           | 2.01625            |                   |            |  | 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 | 12.42918  | 100.00000          | 12.40567           |                   |            |  | 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 | 6.57882   | 100.00000          | 6.56634            |                   |            |  | 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>849,837,849,714,370.00</b> | <b>70,013,710,423</b> | <b>105,547,673,896</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            |  | <b>849,837,849,714,370.00</b> | <b>70,013,710,423</b> | <b>105,547,673,896</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            |  | <b>849 837 963 204 840.00</b> | <b>70,013,723,235</b> | <b>105,548,017,883</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                   | <b>25,020</b>         | <b>274,590</b>         |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            |  | <b>849,837,963,204,840.00</b> | <b>70,013,748,255</b> | <b>105,548,292,473</b> |